

PCE Endowment Fund
Net Asset Value
As of the Month Ending
November 30, 2015

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 394.86
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>394.86</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	252,699,133.04
Total fixed Income Securities	<u>252,699,133.04</u>

Broad Domestic Equity

SSgA Russell 3000	464,565,891.61
Total Broad Domestic Equity	<u>464,565,891.61</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	147,698,431.79
Lazard International Equities	83,286,025.50
Total Global Equity Ex-U.S.	<u>230,984,457.29</u>

Receivables and Payables

Income Receivable	0.11
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Total Assets

\$ 948,249,876.91

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
November 30, 2015

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 0.11	\$ (160.48)
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>0.11</u>	<u>(160.48)</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(595,664.12)	3,060,908.41
	<u>(595,664.12)</u>	<u>3,060,908.41</u>
Broad Domestic Equity		
SSgA Russell 3000	2,536,568.75	4,060,012.74
	<u>2,536,568.75</u>	<u>4,060,012.74</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	(2,292,464.59)	(4,655,135.66)
Lazard International Equities	(474,545.71)	(2,856,551.73)
	<u>(2,767,010.30)</u>	<u>(7,511,687.39)</u>
Total Investment Income (Loss)	\$ (826,105.56)	\$ (390,926.72)
Total Invested Assets, Beginning of Period	949,077,081.34	969,389,430.66
Net Contribution (Withdrawal)	(1,098.87)	(20,748,627.03)
Total Assets	<u>\$ 948,249,876.91</u>	<u>\$ 948,249,876.91</u>

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