PCE Endowment Fund
Net Asset Value
As of the Month Ending
March 31, 2016

Cash and Cash Equivalents

Short-term Fixed Income Pool	$	153,180.41
ST Liquidity *(Internally Managed)*		-
Total Cash and Cash Equivalents		153,180.41

Fixed Income Securities

Interim-term *(Internally Managed)*	-
Broad-term *(Internally Managed)*	265,193,710.60
Total fixed Income Securities	265,193,710.60

Broad Domestic Equity

SSgA Russell 3000	443,095,813.31
Total Broad Domestic Equity	443,095,813.31

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	140,412,890.38
Lazard International Equities	83,530,015.88
Total Global Equity Ex-U.S.	223,942,906.26

Receivables and Payables

Income Receivable	27.01

Total Assets	$	**932,385,637.59**

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
March 31, 2016

	1-Month	Fiscal YTD
Cash and Cash Equivalents		
Short-term Fixed Income Pool	$ 27.01	$ (131.46)
ST Liquidity *(Internally Managed)*	-	
	27.01	(131.46)
Fixed Income Securities		
Interim-term *(Internally Managed)*	-	-
Broad-term *(Internally Managed)*	2,523,134.31	10,679,664.97
	2,523,134.31	10,679,664.97
Broad Domestic Equity		
SSgA Russell 3000	29,383,146.58	(604,431.56)
	29,383,146.58	(604,431.56)
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	8,697,641.88	(10,672,959.07)
Lazard International Equities	5,172,681.48	(5,181,692.35)
	13,870,323.36	(15,854,651.42)
Total Investment Income (Loss)	$ 45,776,631.26	$ (5,779,549.47)
Total Invested Assets, Beginning of Period	896,970,318.73	969,389,430.66
Net Contribution (Withdrawal)	(10,361,312.40)	(31,224,243.60)
Total Assets	$ 932,385,637.59	$ 932,385,637.59
	-	-