

PCE Endowment Fund
Net Asset Value
As of the Month Ending
July 29, 2016

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 63,286.35
Total Cash and Cash Equivalents	<u>63,286.35</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	299,140,170.30
Total fixed Income Securities	<u>299,140,170.30</u>

Broad Domestic Equity

SSgA Russell 3000	401,426,392.83
Total Broad Domestic Equity	<u>401,426,392.83</u>

Global Equity Ex-U.S.

SOA International Equity Pool	257,981,771.40
Total Global Equity Ex-U.S.	<u>257,981,771.40</u>

Receivables and Payables

Income Receivable	1,329.91
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Total Assets

<u><u>\$ 958,612,950.79</u></u>

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
July 29, 2016

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 1,329.91	\$ 1,329.91
	<u>1,329.91</u>	<u>1,329.91</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	1,895,756.02	1,895,756.02
	<u>1,895,756.02</u>	<u>1,895,756.02</u>
Broad Domestic Equity		
SSgA Russell 3000	15,310,992.45	15,310,992.45
	<u>15,310,992.45</u>	<u>15,310,992.45</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	11,426,996.80	11,426,996.80
	<u>11,426,996.80</u>	<u>11,426,996.80</u>
Total Investment Income (Loss)	\$ 28,635,075.18	\$ 28,635,075.18
Total Invested Assets, Beginning of Period	946,938,058.62	946,938,058.62
Net Contribution (Withdrawal)	(16,960,183.01)	(16,960,183.01)
Total Assets	<u>\$ 958,612,950.79</u>	<u>\$ 958,612,950.79</u>

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