

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

**Cash and Cash Equivalents**

Short-term Fixed Income Pool	\$ 6,323,026.18
Total Cash and Cash Equivalents	<u>6,323,026.18</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	289,258,775.35
Total fixed Income Securities	<u>289,258,775.35</u>

**Broad Domestic Equity**

SSgA Russell 3000	399,464,133.63
Total Broad Domestic Equity	<u>399,464,133.63</u>

**Global Equity Ex-U.S.**

SOA International Equity Pool	254,868,449.66
Total Global Equity Ex-U.S.	<u>254,868,449.66</u>

**Receivables and Payables**

Income Receivable	2,241.87
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**Total Assets**

\$ 949,916,626.69

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

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool	\$ 2,241.87	\$ 3,571.78
	<u>2,241.87</u>	<u>3,571.78</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	(293,787.69)	1,601,968.33
	<u>(293,787.69)</u>	<u>1,601,968.33</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	1,101,851.80	16,412,844.25
	<u>1,101,851.80</u>	<u>16,412,844.25</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	638,079.26	12,065,076.06
	<u>638,079.26</u>	<u>12,065,076.06</u>
<b>Total Investment Income (Loss)</b>	<b>\$ 1,448,385.24</b>	<b>\$ 30,083,460.42</b>
<b>Total Invested Assets, Beginning of Period</b>	<b>958,612,950.79</b>	<b>946,938,058.62</b>
<b>Net Contribution (Withdrawal)</b>	<b>(10,144,709.34)</b>	<b>(27,104,892.35)</b>
<b>Total Assets</b>	<b><u>\$ 949,916,626.69</u></b>	<b><u>\$ 949,916,626.69</u></b>

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