

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

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 211,414.31
Total Cash and Cash Equivalents	<u>211,414.31</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	294,464,869.48
Total fixed Income Securities	<u>294,464,869.48</u>

Broad Domestic Equity

SSgA Russell 3000	381,196,510.95
Total Broad Domestic Equity	<u>381,196,510.95</u>

Global Equity Ex-U.S.

SOA International Equity Pool	252,670,159.20
Total Global Equity Ex-U.S.	<u>252,670,159.20</u>

Receivables and Payables

Income Receivable	160.03
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Total Assets

<u><u>\$ 928,543,113.97</u></u>

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

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 160.03	\$ 7,714.54
	<u>160.03</u>	<u>7,714.54</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(2,104,086.84)	(573,094.58)
	<u>(2,104,086.84)</u>	<u>(573,094.58)</u>
Broad Domestic Equity		
SSgA Russell 3000	(8,409,312.20)	8,583,084.31
	<u>(8,409,312.20)</u>	<u>8,583,084.31</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(4,874,379.38)	10,810,079.90
	<u>(4,874,379.38)</u>	<u>10,810,079.90</u>
Total Investment Income (Loss)	\$ (15,387,618.39)	\$ 18,827,784.17
Total Invested Assets, Beginning of Period	943,944,276.74	946,938,058.62
Net Contribution (Withdrawal)	(13,544.38)	(37,222,728.82)
Total Assets	<u>\$ 928,543,113.97</u>	<u>\$ 928,543,113.97</u>

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