

PCE Endowment Fund
Net Asset Value
As of the Month Ending
November 30, 2016

Cash and Cash Equivalents

| | |
|---------------------------------|-------------------|
| Short-term Fixed Income Pool | \$ 197,597.56 |
| Total Cash and Cash Equivalents | <u>197,597.56</u> |

Fixed Income Securities

| | |
|--|-----------------------|
| Interim-term (<i>Internally Managed</i>) | - |
| Broad-term (<i>Internally Managed</i>) | 290,172,200.33 |
| Total fixed Income Securities | <u>290,172,200.33</u> |

Broad Domestic Equity

| | |
|-----------------------------|-----------------------|
| SSgA Russell 3000 | 388,831,406.16 |
| Total Broad Domestic Equity | <u>388,831,406.16</u> |

Global Equity Ex-U.S.

| | |
|-------------------------------|-----------------------|
| SOA International Equity Pool | 253,386,021.77 |
| Total Global Equity Ex-U.S. | <u>253,386,021.77</u> |

Receivables and Payables

| | |
|-------------------|-------|
| Income Receivable | 83.81 |
|-------------------|-------|

Total Assets

| |
|--------------------------|
| \$ 932,587,309.63 |
|--------------------------|

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
November 30, 2016

| | <u>1-Month</u> | <u>Fiscal YTD</u> |
|---|---------------------------------|---------------------------------|
| Cash and Cash Equivalents | | |
| Short-term Fixed Income Pool | \$ 83.81 | \$ 7,798.35 |
| | <u>83.81</u> | <u>7,798.35</u> |
| Fixed Income Securities | | |
| Interim-term (<i>Internally Managed</i>) | - | - |
| Broad-term (<i>Internally Managed</i>) | (6,858,266.08) | (7,431,360.66) |
| | <u>(6,858,266.08)</u> | <u>(7,431,360.66)</u> |
| Broad Domestic Equity | | |
| SSgA Russell 3000 | 16,922,157.90 | 25,505,242.21 |
| | <u>16,922,157.90</u> | <u>25,505,242.21</u> |
| Global Equity Ex-U.S. | | |
| SOA International Equity Pool | (6,005,803.19) | 4,804,276.71 |
| | <u>(6,005,803.19)</u> | <u>4,804,276.71</u> |
| Total Investment Income (Loss) | \$ 4,058,172.44 | \$ 22,885,956.61 |
| Total Invested Assets, Beginning of Period | 928,543,113.97 | 946,938,058.62 |
| Net Contribution (Withdrawal) | (13,976.78) | (37,236,705.60) |
| Total Assets | <u>\$ 932,587,309.63</u> | <u>\$ 932,587,309.63</u> |

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