

PCE Endowment Fund
Net Asset Value
As of the Month Ending
April 28, 2017

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 1,757,933.91
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>1,757,933.91</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	315,096,380.19
Total fixed Income Securities	<u>315,096,380.19</u>

Broad Domestic Equity

SSgA Russell 3000	380,258,664.36
Total Broad Domestic Equity	<u>380,258,664.36</u>

Global Equity Ex-U.S.

SOA International Equity Pool	280,062,844.87
Total Global Equity Ex-U.S.	<u>280,062,844.87</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	27,420,370.60
Total Real Assets	<u>27,420,370.60</u>

Receivables and Payables

Income Receivable/Payable	4,770.93
Payable To/From	-
Total Receivables and Payables	<u>4,770.93</u>

Total Assets

\$ 1,004,600,964.86

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
April 28, 2017

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 4,770.93	\$ 16,748.30
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>4,770.93</u>	<u>16,748.30</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	2,471,504.49	(1,905,780.13)
	<u>2,471,504.49</u>	<u>(1,905,780.13)</u>
Broad Domestic Equity		
SSgA Russell 3000	3,898,401.48	57,494,147.72
	<u>3,898,401.48</u>	<u>57,494,147.72</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	6,345,483.63	37,106,773.32
	<u>6,345,483.63</u>	<u>37,106,773.32</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	67,895.10	631,649.11
	<u>67,895.10</u>	<u>631,649.11</u>
Total Investment Income (Loss)	\$ 12,788,055.63	\$ 93,343,538.32
Payable To/From	-	-
Total Invested Assets, Beginning of Period	996,829,810.10	946,938,058.62
Net Contribution (Withdrawal)	(5,016,900.87)	(35,680,632.08)
Total Assets	<u>\$ 1,004,600,964.86</u>	<u>\$ 1,004,600,964.86</u>