

PCE Endowment Fund
Net Asset Value
As of the Month Ending
May 31, 2017

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 1,742,666.31
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>1,742,666.31</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	325,370,211.46
Total fixed Income Securities	<u>325,370,211.46</u>

Broad Domestic Equity

SSgA Russell 3000	377,828,588.18
Total Broad Domestic Equity	<u>377,828,588.18</u>

Global Equity Ex-U.S.

SOA International Equity Pool	287,070,281.23
Total Global Equity Ex-U.S.	<u>287,070,281.23</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	27,712,584.40
Total Real Assets	<u>27,712,584.40</u>

Receivables and Payables

Income Receivable/Payable	1,444.56
Payable To/From	-
Total Receivables and Payables	<u>1,444.56</u>

Total Assets

\$ 1,019,725,776.14

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
May 31, 2017

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 1,444.56	\$ 18,192.86
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>1,444.56</u>	<u>18,192.86</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	2,464,715.46	558,935.33
	<u>2,464,715.46</u>	<u>558,935.33</u>
Broad Domestic Equity		
SSgA Russell 3000	3,621,268.16	61,115,415.88
	<u>3,621,268.16</u>	<u>61,115,415.88</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	9,113,964.17	46,220,737.49
	<u>9,113,964.17</u>	<u>46,220,737.49</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(56,542.54)	575,106.57
	<u>(56,542.54)</u>	<u>575,106.57</u>
Total Investment Income (Loss)	\$ 15,144,849.81	\$ 108,488,388.13
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,004,600,964.86	946,938,058.62
Net Contribution (Withdrawal)	(20,038.53)	(35,700,670.61)
Total Assets	<u>\$ 1,019,725,776.14</u>	<u>\$ 1,019,725,776.14</u>