

**PCE Endowment Fund  
Net Asset Value  
As of the Month Ending  
June 30, 2017**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 1,741,872.36
ST Liquidity ( <i>Internally Managed</i> )	-
Total Cash and Cash Equivalents	<u>1,741,872.36</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	325,083,934.52
Total fixed Income Securities	<u>325,083,934.52</u>

**Broad Domestic Equity**

SSgA Russell 3000	381,215,357.89
Total Broad Domestic Equity	<u>381,215,357.89</u>

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

SOA International Equity Pool	287,265,464.76
Total Global Equity Ex-U.S.	<u>287,265,464.76</u>

**Real Assets**

Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	28,257,212.14
Total Real Assets	<u>28,257,212.14</u>

**Receivables and Payables**

Income Receivable/Payable	1,822.24
Payable To/From	-
Total Receivables and Payables	<u>1,822.24</u>

**Total Assets**

**\$ 1,023,565,663.91**

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**June 30, 2017**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 1,822.24	\$ 20,015.10
ST Liquidity ( <i>Internally Managed</i> )	-	-
	<u>1,822.24</u>	<u>20,015.10</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	(286,276.94)	272,658.39
	<u>(286,276.94)</u>	<u>272,658.39</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	3,386,769.71	64,502,185.59
	<u>3,386,769.71</u>	<u>64,502,185.59</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	195,183.53	46,415,921.02
	<u>195,183.53</u>	<u>46,415,921.02</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	544,627.74	1,119,734.31
	<u>544,627.74</u>	<u>1,119,734.31</u>
<b>Total Investment Income (Loss)</b>	<b>\$ 3,842,126.28</b>	<b>\$ 112,330,514.41</b>
<b>Payable To/From</b>	-	-
<b>Total Invested Assets, Beginning of Period</b>	<b>1,019,725,776.14</b>	<b>946,938,058.62</b>
<b>Net Contribution (Withdrawal)</b>	<b>(2,238.51)</b>	<b>(35,702,909.12)</b>
<b>Total Assets</b>	<b><u>\$ 1,023,565,663.91</u></b>	<b><u>\$ 1,023,565,663.91</u></b>