

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

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 15,209.95
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>15,209.95</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	278,677,110.97
High Yield (<i>Internally Managed</i>)	51,055,968.57
Total fixed Income Securities	<u>329,733,079.54</u>

Broad Domestic Equity

SSgA Russell 3000	392,872,087.64
Total Broad Domestic Equity	<u>392,872,087.64</u>

Global Equity Ex-U.S.

SOA International Equity Pool	254,600,797.40
Total Global Equity Ex-U.S.	<u>254,600,797.40</u>

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	55,329,595.12
Total Real Assets	<u>55,329,595.12</u>

Receivables and Payables

Income Receivable/Payable	1,079.40
Payable To/From	-
Total Receivables and Payables	<u>1,079.40</u>

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

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 1,079.40	\$ 1,079.40
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>1,079.40</u>	<u>1,079.40</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	1,258,181.13	1,258,181.13
High Yield (<i>Internally Managed</i>)	(68,081.43)	(68,081.43)
	<u>1,190,099.70</u>	<u>1,190,099.70</u>
Broad Domestic Equity		
SSgA Russell 3000	7,273,602.89	7,273,602.89
	<u>7,273,602.89</u>	<u>7,273,602.89</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	9,004,416.82	9,004,416.82
	<u>9,004,416.82</u>	<u>9,004,416.82</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	997,663.98	997,663.98
	<u>997,663.98</u>	<u>997,663.98</u>
Total Investment Income (Loss)	\$ 18,466,862.79	\$ 18,466,862.79
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,023,565,663.91	1,023,565,663.91
Net Contribution (Withdrawal)	(9,480,677.65)	(9,480,677.65)