

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**1/31/2014**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool	\$ 30,405.83
ST Liquidity ( <i>Internally Managed</i> )	-
Total Cash and Cash Equivalents	<u>30,405.83</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	161,280,466.48
Total fixed Income Securities	<u>161,280,466.48</u>

**Broad Domestic Equity**

SSgA Russell 3000	490,528,043.36
Total Broad Domestic Equity	<u>490,528,043.36</u>

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

SSgA MSCI EAFE Index Pool	182,367,303.31
Lazard International Equities	77,949,616.82
Total Global Equity Ex-U.S.	<u>260,316,920.13</u>

**Receivables and Payables**

Income Receivable	7.06
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**Total Assets**

\$ 912,155,842.86

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**1/31/2014**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool	\$ 7.06	\$ 1,761.65
ST Liquidity ( <i>Internally Managed</i> )	-	
	<u>7.06</u>	<u>1,761.65</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	2,370,550.86	2,821,356.46
	<u>2,370,550.86</u>	<u>2,821,356.46</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	(16,192,903.32)	58,054,092.80
	<u>(16,192,903.32)</u>	<u>58,054,092.80</u>
<b>Global Equity Ex-U.S.</b>		
SSgA MSCI EAFE Index Pool	(7,651,149.24)	21,319,635.92
Lazard International Equities	(3,618,552.31)	10,093,220.16
	<u>(11,269,701.55)</u>	<u>31,412,856.08</u>
<b>Total Investment Income (Loss)</b>	<b>\$ (25,092,046.95)</b>	<b>\$ 92,290,066.99</b>
<b>Total Invested Assets, Beginning of Period</b>	<b>937,277,361.79</b>	<b>840,214,874.69</b>
<b>Net Contribution (Withdrawal)</b>	<b>(29,471.98)</b>	<b>(20,349,098.82)</b>
<b>Total Assets</b>	<b><u>\$ 912,155,842.86</u></b>	<b><u>\$ 912,155,842.86</u></b>

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