

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**March 31, 2015**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool	\$ 160,717.99
ST Liquidity ( <i>Internally Managed</i> )	-
Total Cash and Cash Equivalents	<u>160,717.99</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	300,243,763.86
Total fixed Income Securities	<u>300,243,763.86</u>

**Broad Domestic Equity**

SSgA Russell 3000	449,164,950.86
Total Broad Domestic Equity	<u>449,164,950.86</u>

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

SSgA MSCI EAFE Index Pool	146,703,061.18
Lazard International Equities	83,817,835.33
Total Global Equity Ex-U.S.	<u>230,520,896.51</u>

**Receivables and Payables**

Income Receivable	99.28
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**Total Assets**

\$ 980,090,428.50

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**March 31, 2015**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool	\$ 99.28	\$ 594.97
ST Liquidity ( <i>Internally Managed</i> )	-	-
	<u>99.28</u>	<u>594.97</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	1,447,518.29	11,512,862.00
	<u>1,447,518.29</u>	<u>11,512,862.00</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	(4,605,619.07)	30,197,103.64
	<u>(4,605,619.07)</u>	<u>30,197,103.64</u>
<b>Global Equity Ex-U.S.</b>		
SSgA MSCI EAFE Index Pool	(2,255,545.89)	(6,503,215.09)
Lazard International Equities	(744,277.56)	(1,726,609.55)
	<u>(2,999,823.45)</u>	<u>(8,229,824.64)</u>
<b>Total Investment Income (Loss)</b>	<b>\$ (6,157,824.95)</b>	<b>\$ 33,480,735.97</b>
<b>Total Invested Assets, Beginning of Period</b>	<b>986,265,218.95</b>	<b>977,867,366.73</b>
<b>Net Contribution (Withdrawal)</b>	<b>(16,965.50)</b>	<b>(31,257,674.20)</b>
<b>Total Assets</b>	<b><u>\$ 980,090,428.50</u></b>	<b><u>\$ 980,090,428.50</u></b>

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