

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>
Cash and Cash Equivalents		
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>
Fixed Income Securities		
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>
Broad Domestic Equity		
SSgA Russell 3000	(16,192,903.32)	58,054,092.80
	<u>(16,192,903.32)</u>	<u>58,054,092.80</u>
Global Equity Ex-U.S.		
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>
Total Investment Income (Loss)	\$ (25,092,046.95)	\$ 92,290,066.99
Total Invested Assets, Beginning of Period	937,277,361.79	840,214,874.69
Net Contribution (Withdrawal)	(29,471.98)	(20,349,098.82)
Total Assets	<u>\$ 912,155,842.86</u>	<u>\$ 912,155,842.86</u>

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