

PCE Endowment Fund
Net Asset Value
As of the Month Ending
2/28/2014

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 21,150.47
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>21,150.47</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	162,072,212.45
Total fixed Income Securities	<u>162,072,212.45</u>

Broad Domestic Equity

SSgA Russell 3000	503,651,782.11
Total Broad Domestic Equity	<u>503,651,782.11</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	192,475,873.59
Lazard International Equities	82,235,444.68
Total Global Equity Ex-U.S.	<u>274,711,318.27</u>

Receivables and Payables

Income Receivable	97.19
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Total Assets

\$ 940,456,560.49

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
2/28/2014

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 97.19	\$ 1,858.84
ST Liquidity (<i>Internally Managed</i>)	-	
	<u>97.19</u>	<u>1,858.84</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	791,745.97	3,613,102.43
	<u>791,745.97</u>	<u>3,613,102.43</u>
Broad Domestic Equity		
SSgA Russell 3000	23,211,488.75	81,265,581.55
	<u>23,211,488.75</u>	<u>81,265,581.55</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	10,108,570.28	31,428,206.20
Lazard International Equities	4,285,827.86	14,379,048.02
	<u>14,394,398.14</u>	<u>45,807,254.22</u>
Total Investment Income (Loss)	\$ 38,397,730.05	\$ 130,687,797.04
Total Invested Assets, Beginning of Period	912,155,842.86	840,214,874.69
Net Contribution (Withdrawal)	(10,097,012.42)	(30,446,111.24)
Total Assets	<u>\$ 940,456,560.49</u>	<u>\$ 940,456,560.49</u>