

PCE Endowment Fund
Net Asset Value
As of the Month Ending
3/31/2014

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 386.89
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>386.89</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	161,524,563.17
Total fixed Income Securities	<u>161,524,563.17</u>

Broad Domestic Equity

SSgA Russell 3000	506,522,266.15
Total Broad Domestic Equity	<u>506,522,266.15</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	191,280,236.25
Lazard International Equities	81,772,559.91
Total Global Equity Ex-U.S.	<u>273,052,796.16</u>

Receivables and Payables

Income Receivable	1.44
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Total Assets

\$ 941,100,013.81

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
3/31/2014

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 1.44	\$ 1,860.28
ST Liquidity (<i>Internally Managed</i>)	-	
	<u>1.44</u>	<u>1,860.28</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(469,149.28)	3,143,953.15
	<u>(469,149.28)</u>	<u>3,143,953.15</u>
Broad Domestic Equity		
SSgA Russell 3000	2,870,484.04	84,136,065.59
	<u>2,870,484.04</u>	<u>84,136,065.59</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	(1,195,637.34)	30,232,568.86
Lazard International Equities	(462,884.77)	13,916,163.25
	<u>(1,658,522.11)</u>	<u>44,148,732.11</u>
Total Investment Income (Loss)	\$ 742,814.09	\$ 131,430,611.13
Total Invested Assets, Beginning of Period	940,456,560.49	840,214,874.69
Net Contribution (Withdrawal)	(99,360.77)	(30,545,472.01)
Total Assets	<u>\$ 941,100,013.81</u>	<u>\$ 941,100,013.81</u>