

PCE Endowment Fund
Net Asset Value
As of the Month Ending
8/29/2014

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 34,552.73
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>34,552.73</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	<u>319,786,678.07</u>
Total fixed Income Securities	<u>319,786,678.07</u>

Broad Domestic Equity

SSgA Russell 3000	<u>430,941,423.57</u>
Total Broad Domestic Equity	<u>430,941,423.57</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	140,175,703.61
Lazard International Equities	<u>83,472,433.10</u>
Total Global Equity Ex-U.S.	<u>223,648,136.71</u>

Receivables and Payables

Income Receivable	20.72
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Total Assets

\$ 974,410,811.80

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
8/29/2014

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 20.72	\$ 498.81
ST Liquidity (<i>Internally Managed</i>)	-	
	<u>20.72</u>	<u>498.81</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	3,696,324.92	2,821,155.06
	<u>3,696,324.92</u>	<u>2,821,155.06</u>
Broad Domestic Equity		
SSgA Russell 3000	17,388,496.91	9,270,373.35
	<u>17,388,496.91</u>	<u>9,270,373.35</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	(178,817.18)	(2,897,014.66)
Lazard International Equities	230,364.10	(2,237,787.52)
	<u>51,546.92</u>	<u>(5,134,802.18)</u>
Total Investment Income (Loss)	\$ 21,136,389.47	\$ 6,957,225.04
Total Invested Assets, Beginning of Period	953,343,254.45	977,867,366.73
Net Contribution (Withdrawal)	(68,832.12)	(10,413,779.97)
Total Assets	<u>\$ 974,410,811.80</u>	<u>\$ 974,410,811.80</u>

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