

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**1/30/2015**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool	\$ 497.28
ST Liquidity ( <i>Internally Managed</i> )	-
Total Cash and Cash Equivalents	<u>497.28</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	<u>301,675,682.77</u>
Total fixed Income Securities	<u>301,675,682.77</u>

**Broad Domestic Equity**

SSgA Russell 3000	<u>428,895,022.90</u>
Total Broad Domestic Equity	<u>428,895,022.90</u>

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

SSgA MSCI EAFE Index Pool	140,567,639.71
Lazard International Equities	<u>79,548,919.06</u>
Total Global Equity Ex-U.S.	<u>220,116,558.77</u>

**Receivables and Payables**

Income Receivable	0.70
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**Total Assets**

\$ 950,687,762.42

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**1/30/2015**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool	\$ 0.70	\$ 495.51
ST Liquidity ( <i>Internally Managed</i> )	-	
	<u>0.70</u>	<u>495.51</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	6,544,862.11	12,881,756.54
	<u>6,544,862.11</u>	<u>12,881,756.54</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	(12,281,650.84)	9,927,175.68
	<u>(12,281,650.84)</u>	<u>9,927,175.68</u>
<b>Global Equity Ex-U.S.</b>		
SSgA MSCI EAFE Index Pool	664,881.07	(12,638,636.56)
Lazard International Equities	(125,978.90)	(6,161,301.56)
	<u>538,902.17</u>	<u>(18,799,938.12)</u>
<b>Total Investment Income (Loss)</b>	<b>\$ (5,197,885.86)</b>	<b>\$ 4,009,489.61</b>
<b>Total Invested Assets, Beginning of Period</b>	<b>966,263,651.00</b>	<b>977,867,366.73</b>
<b>Net Contribution (Withdrawal)</b>	<b>(10,378,002.72)</b>	<b>(31,189,093.92)</b>
<b>Total Assets</b>	<b><u>\$ 950,687,762.42</u></b>	<b><u>\$ 950,687,762.42</u></b>

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