

PCE Endowment Fund
Net Asset Value
As of the Month Ending
July 31, 2015

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 117.92
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>117.92</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	285,114,941.01
Total fixed Income Securities	<u>285,114,941.01</u>

Broad Domestic Equity

SSgA Russell 3000	462,600,496.93
Total Broad Domestic Equity	<u>462,600,496.93</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	149,842,428.97
Lazard International Equities	88,093,469.19
Total Global Equity Ex-U.S.	<u>237,935,898.16</u>

Receivables and Payables

Income Receivable	(163.54)
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Total Assets

\$ 985,651,290.48

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
July 31, 2015

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ (163.54)	\$ (163.54)
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>(163.54)</u>	<u>(163.54)</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	1,843,482.50	1,843,482.50
	<u>1,843,482.50</u>	<u>1,843,482.50</u>
Broad Domestic Equity		
SSgA Russell 3000	8,206,182.94	8,206,182.94
	<u>8,206,182.94</u>	<u>8,206,182.94</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	4,268,075.52	4,268,075.52
Lazard International Equities	1,950,891.96	1,950,891.96
	<u>6,218,967.48</u>	<u>6,218,967.48</u>
Total Investment Income (Loss)	\$ 16,268,469.38	\$ 16,268,469.38
Total Invested Assets, Beginning of Period	969,389,430.66	969,389,430.66
Net Contribution (Withdrawal)	(6,609.56)	(6,609.56)
Total Assets	<u>\$ 985,651,290.48</u>	<u>\$ 985,651,290.48</u>

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