

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

Cash and Cash Equivalents

Short-term Fixed Income Pool	\$ 323.08
ST Liquidity (<i>Internally Managed</i>)	-
Total Cash and Cash Equivalents	<u>323.08</u>

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	274,141,553.96
Total fixed Income Securities	<u>274,141,553.96</u>

Broad Domestic Equity

SSgA Russell 3000	435,779,220.24
Total Broad Domestic Equity	<u>435,779,220.24</u>

Global Equity Ex-U.S.

SSgA MSCI EAFE Index Pool	137,988,418.77
Lazard International Equities	82,404,786.97
Total Global Equity Ex-U.S.	<u>220,393,205.74</u>

Receivables and Payables

Income Receivable	0.01
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Total Assets

\$ 930,314,303.03

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

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool	\$ 0.01	\$ (163.53)
ST Liquidity (<i>Internally Managed</i>)	-	-
	<u>0.01</u>	<u>(163.53)</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(322,198.05)	1,521,284.45
	<u>(322,198.05)</u>	<u>1,521,284.45</u>
Broad Domestic Equity		
SSgA Russell 3000	(27,966,434.69)	(19,760,251.75)
	<u>(27,966,434.69)</u>	<u>(19,760,251.75)</u>
Global Equity Ex-U.S.		
SSgA MSCI EAFE Index Pool	(10,961,086.20)	(6,693,010.68)
Lazard International Equities	(5,688,682.22)	(3,737,790.26)
	<u>(16,649,768.42)</u>	<u>(10,430,800.94)</u>
Total Investment Income (Loss)	\$ (44,938,401.15)	\$ (28,669,931.77)
Total Invested Assets, Beginning of Period	985,651,290.48	969,389,430.66
Net Contribution (Withdrawal)	(10,398,586.30)	(10,405,195.86)
Total Assets	<u>\$ 930,314,303.03</u>	<u>\$ 930,314,303.03</u>

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