

**PCE Endowment Fund**  
**Net Asset Value**  
**As of the Month Ending**  
**July 31, 2021**

**Cash and Cash Equivalents**

Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 15,957,707.31
Total Cash and Cash Equivalents	<u>15,957,707.31</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	498,690,856.00
High Yield ( <i>Internally Managed</i> )	-
Total Fixed Income Securities	<u>498,690,856.00</u>

**Broad Domestic Equity**

SSgA Russell 3000	372,129,996.07
Total Broad Domestic Equity	<u>372,129,996.07</u>

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

SOA International Equity Pool	223,810,205.56
Total Global Equity Ex-U.S.	<u>223,810,205.56</u>

**Real Assets**

Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	47,564,810.63
Total Real Assets	<u>47,564,810.63</u>

**Receivables and Payables**

Income Receivable/Payable	1,685.14
Payable To/From	-
Total Receivables and Payables	<u>1,685.14</u>

**Total Assets**

\$ 1,158,155,260.71

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**July 31, 2021**

	<u>1-Month</u>	<u>Fiscal YTD</u>
<b>Cash and Cash Equivalents</b>		
Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 1,685.14	\$ 1,685.14
	<u>1,685.14</u>	<u>1,685.14</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	5,362,982.77	5,362,982.77
High Yield ( <i>Internally Managed</i> )	-	-
	<u>5,362,982.77</u>	<u>5,362,982.77</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	5,764,111.56	5,764,111.56
	<u>5,764,111.56</u>	<u>5,764,111.56</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	(3,728,578.78)	(3,728,578.78)
	<u>(3,728,578.78)</u>	<u>(3,728,578.78)</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	1,603,710.63	1,603,710.63
	<u>1,603,710.63</u>	<u>1,603,710.63</u>
<b>Total Investment Income (Loss)</b>	<b>\$ 9,003,911.32</b>	<b>\$ 9,003,911.32</b>
<b>Payable To/From</b>	-	-
<b>Total Invested Assets, Beginning of Period</b>	<b>1,149,165,448.56</b>	<b>1,149,165,448.56</b>
<b>Net Contribution (Withdrawal)</b>	<b>(14,099.17)</b>	<b>(14,099.17)</b>
<b>Total Assets</b>	<b><u>\$ 1,158,155,260.71</u></b>	<b><u>\$ 1,158,155,260.71</u></b>