

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

**Cash and Cash Equivalents**

Short-term Fixed Income Pool ( <i>Internally Managed</i> )	\$ 6,823,270.57
Total Cash and Cash Equivalents	<u>6,823,270.57</u>

**Fixed Income Securities**

Interim-term ( <i>Internally Managed</i> )	-
Broad-term ( <i>Internally Managed</i> )	489,268,627.29
High Yield ( <i>Internally Managed</i> )	-
Total Fixed Income Securities	<u>489,268,627.29</u>

**Broad Domestic Equity**

SSgA Russell 3000	380,468,532.24
Total Broad Domestic Equity	<u>380,468,532.24</u>

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

SOA International Equity Pool	226,884,314.17
Total Global Equity Ex-U.S.	<u>226,884,314.17</u>

**Real Assets**

Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	48,554,734.99
Total Real Assets	<u>48,554,734.99</u>

**Receivables and Payables**

Income Receivable/Payable	765.84
Payable To/From	-
Total Receivables and Payables	<u>765.84</u>

**Total Assets**

\$ 1,152,000,245.10

**PCE Endowment Fund**  
**Schedule of Investment Income (Loss) and Changes in Invested Assets**  
**As of the Month Ending**  
**August 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> )	\$ 765.84	\$ 2,450.98
	<u>765.84</u>	<u>2,450.98</u>
<b>Fixed Income Securities</b>		
Interim-term ( <i>Internally Managed</i> )	-	-
Broad-term ( <i>Internally Managed</i> )	(993,628.71)	4,369,354.06
High Yield ( <i>Internally Managed</i> )	-	-
	<u>(993,628.71)</u>	<u>4,369,354.06</u>
<b>Broad Domestic Equity</b>		
SSgA Russell 3000	10,562,936.17	16,327,047.73
	<u>10,562,936.17</u>	<u>16,327,047.73</u>
<b>Global Equity Ex-U.S.</b>		
SOA International Equity Pool	4,054,408.61	325,829.83
	<u>4,054,408.61</u>	<u>325,829.83</u>
<b>Real Assets</b>		
Real Estate Investment Trust Pool ( <i>Internally Managed</i> )	987,724.36	2,591,434.99
	<u>987,724.36</u>	<u>2,591,434.99</u>
<b>Total Investment Income (Loss)</b>	<b>\$ 14,612,206.27</b>	<b>\$ 23,616,117.59</b>
<b>Payable To/From</b>	-	-
<b>Total Invested Assets, Beginning of Period</b>	<b>1,158,155,260.71</b>	<b>1,149,165,448.56</b>
<b>Net Contribution (Withdrawal)</b>	<b>(20,767,221.88)</b>	<b>(20,781,321.05)</b>
<b>Total Assets</b>	<b><u>\$ 1,152,000,245.10</u></b>	<b><u>\$ 1,152,000,245.10</u></b>