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

Cash and Cash Equivalents	
Short-term Fixed Income Pool (Internally Managed)	\$ 15,957,707.31
Total Cash and Cash Equivalents	15,957,707.31
Fixed Income Securities	
Interim-term (Internally Managed)	-
Broad-term (Internally Managed)	498,690,856.00
High Yield (Internally Managed)	<u>-</u>
Total Fixed Income Securities	 498,690,856.00
Broad Domestic Equity	
SSgA Russell 3000	372,129,996.07
Total Broad Domestic Equity	372,129,996.07
Global Equity Ex-U.S.	222 040 205 50
SOA International Equity Pool	 223,810,205.56
Total Global Equity Ex-U.S.	223,810,205.56
Real Assets	
Real Estate Investment Trust Pool (Internally Managed)	47,564,810.63
Total Real Assets	47,564,810.63
Receivables and Payables	
•	1 (05 14
Income Receivable/Payable	1,685.14
Payable To/From	
Total Receivables and Payables	1,685.14
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

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