



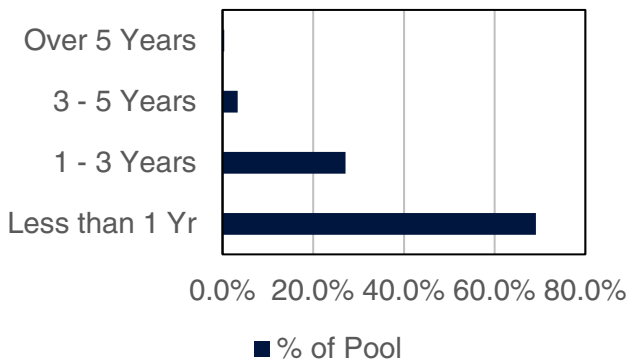
# Pennsylvania Treasury Department Pool 993 (Rainy Day Fund)

Monthly Review – January 2024

## PORTFOLIO OVERVIEW

Pool 993 is the Commonwealth's Rainy Day Fund (RDF) and is invested to take advantage of the non-immediate need for cash, but in a manner that maintains a high degree of safety and liquidity. Pool 993 will consist of fixed income securities including U.S. Government and Agency bonds and notes, investment grade bonds with maturities of less than five years, and shares of Treasury's Consolidated Cash Pool (CCP). Treasury's Consolidated Cash Pool includes Pool 999 and other short-term Commonwealth pools and funds.

### Maturity Breakdown:

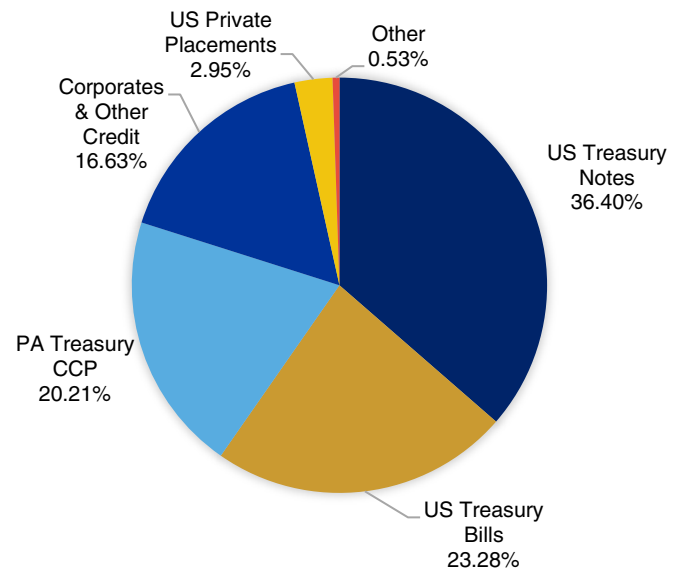


### Issuers:

TOP 10 ISSUERS	Portfolio
United States of America	59.69
Bank of America Corp	0.83
JPMorgan Chase & Co	0.75
Goldman Sachs Group Inc	0.57
Wells Fargo & Co	0.57
Morgan Stanley	0.56
Citigroup Inc	0.55
General Motors Co	0.33
Boeing Co	0.26
Ford Motor Co	0.26
<b>TOTAL</b>	<b>64.37</b>

### Sector Allocation:

Month-End Market Value: **\$6,259,089,128**



### Summary of Cash Flows:

<b>NET ASSETS - BEGINNING OF MONTH</b>	<b>6,230,992,844</b>
Interest	14,852,631
Security Lending Income	6,186
Realized Gain/Loss	476,333
Unrealized Gain/Loss	743,970
Accretion/Amortization	12,017,164
<b>NET ASSETS - END OF MONTH</b>	<b>6,259,089,128</b>

### Performance:

	Performance				
	1-Mo	3-Mo	YTD	1-Yr	ITD
Net of Fees	0.45	1.96	0.45	-	1.96
Benchmark <sup>(1)</sup>	0.47	1.37	0.47	-	1.37

<sup>(1)</sup>RDF is benchmarked to the Consolidated Cash Pool  
BNY Mellon is the source for performance returns