



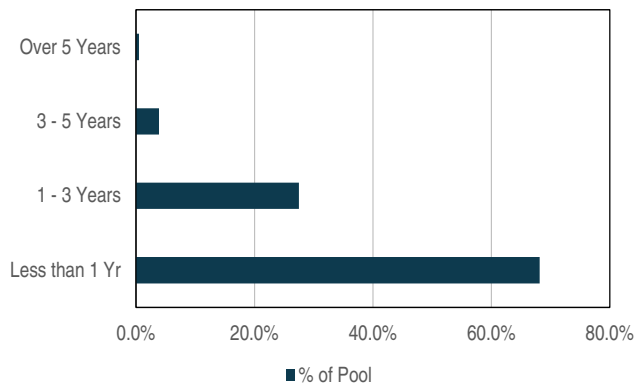
Pennsylvania Treasury Department Pool 993 (Rainy Day Fund)

Monthly Review – February 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:

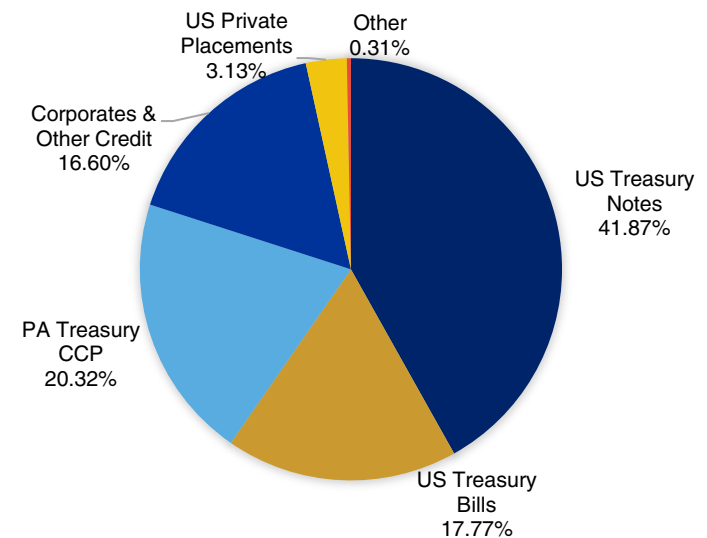


Issuers:

TOP 10 ISSUERS	Portfolio
United States of America	59.65
Bank of America Corp	0.82
JPMorgan Chase & Co	0.70
Wells Fargo & Co	0.57
Goldman Sachs Group Inc	0.56
Morgan Stanley	0.56
Citigroup Inc	0.56
General Motors Co	0.32
Ford Motor Co	0.28
HSBC Holdings PLC	0.26
TOTAL	64.28

Sector Allocation:

Month-End Market Value: **\$ 6,269,044,331**



Summary of Cash Flows:

NET ASSETS - BEGINNING OF MONTH	6,259,089,128
Interest	14,953,691
Security Lending Income	6,836
Realized Gain/Loss	948,258
Unrealized Gain/Loss	(16,227,642)
Investment Advisory Fees	(142,040)
Accretion/Amortization	10,416,099
NET ASSETS - END OF MONTH	6,269,044,331

Performance:

	Performance				
	1-Mo	3-Mo	YTD	1-Yr	ITD
Net of Fees	0.16	1.36	0.61	-	2.12
Benchmark ⁽¹⁾	0.42	1.34	0.89	-	1.79

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