



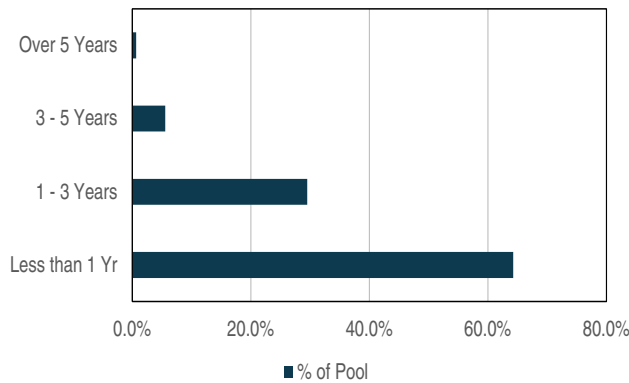
# Pennsylvania Treasury Department Pool 993 (Rainy Day Fund)

Monthly Review – September 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:

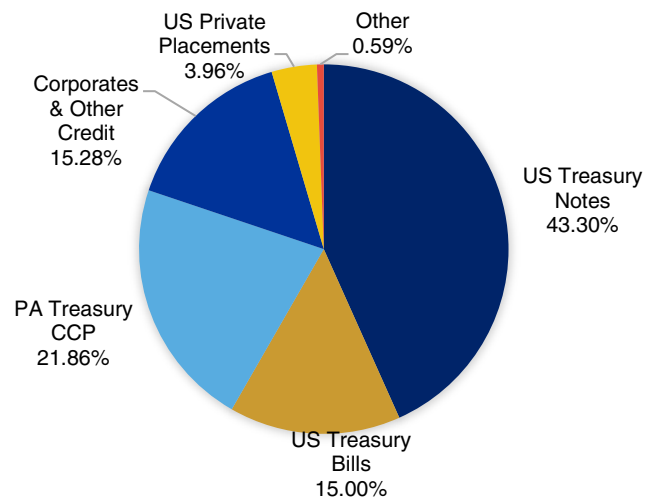


### Issuers:

TOP 10 ISSUERS	Portfolio
United States of America	58.30
Bank of America Corp	0.71
JPMorgan Chase & Co	0.70
Morgan Stanley	0.57
Citigroup Inc	0.53
Wells Fargo & Co	0.51
Goldman Sachs Group Inc	0.46
Ford Motor Co	0.40
Boeing Co	0.27
General Motors Co	0.26
<b>TOTAL</b>	<b>62.71</b>

### Sector Allocation:

Month-End Market Value: **\$ 7,236,811,987**



### Summary of Cash Flows:

<b>NET ASSETS - BEGINNING OF MONTH</b>	<b>6,461,220,819</b>
Interest	18,704,468
Security Lending Income	8,236
Realized Gain/Loss	1,685,353
Received From Other Banks	736,898,803
Unrealized Gain/Loss	10,436,266
Accretion/Amortization	7,858,042
<b>NET ASSETS - END OF MONTH</b>	<b>7,236,811,987</b>

### Performance:

	Performance				
	1-Mo	3-Mo	YTD	1-Yr	ITD
Net of Fees	0.58	1.96	4.30	-	5.86
Benchmark <sup>(1)</sup>	0.44	1.37	4.07	-	5.01

<sup>(1)</sup>RDF is benchmarked to the Consolidated Cash Pool

BNY is the source for performance returns