



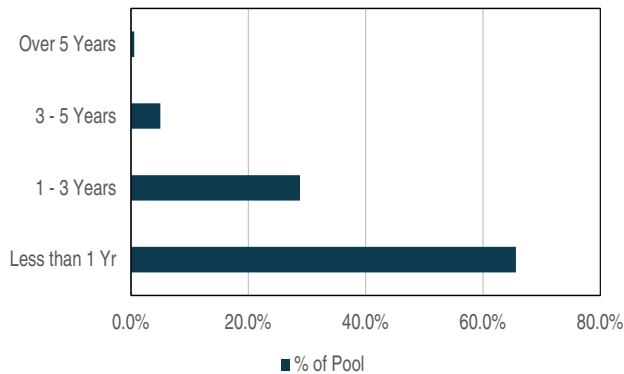
Pennsylvania Treasury Department Pool 993 (Rainy Day Fund)

Monthly Review – August 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:

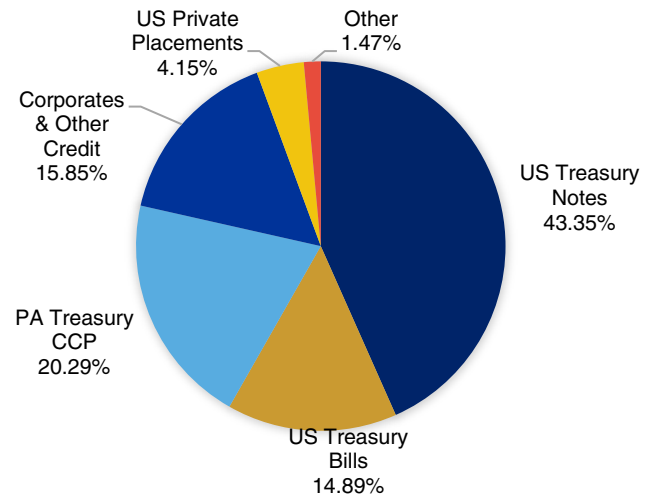


Issuers:

TOP 10 ISSUERS	Portfolio
United States of America	58.24
Bank of America Corp	0.79
JPMorgan Chase & Co	0.71
Morgan Stanley	0.63
Wells Fargo & Co	0.57
Citigroup Inc	0.54
Goldman Sachs Group Inc	0.47
Ford Motor Co	0.36
Boeing Co	0.30
General Motors Co	0.28
TOTAL	62.89

Sector Allocation:

Month-End Market Value: **\$6,461,220,819**



Summary of Cash Flows:

NET ASSETS - BEGINNING OF MONTH	6,419,512,348
Interest	18,413,427
Security Lending Income	5,876
Realized Gain/Loss	962,363
Investment Advisory Fees	(179,813)
Unrealized Gain/Loss	14,091,418
Accretion/Amortization	8,415,200
NET ASSETS - END OF MONTH	6,461,220,819

Performance:

	Performance				
	1-Mo	3-Mo	YTD	1-Yr	ITD
Net of Fees	0.65	1.85	3.70	-	5.25
Benchmark ⁽¹⁾	0.45	1.35	3.61	-	4.54

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