



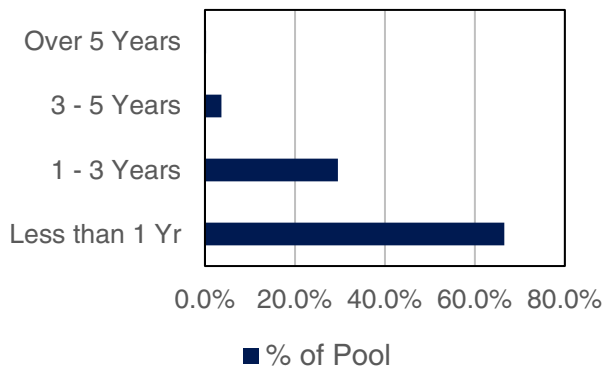
# Pennsylvania Treasury Department Pool 993 (Rainy Day Fund)

Monthly Review – November 2023

## 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:

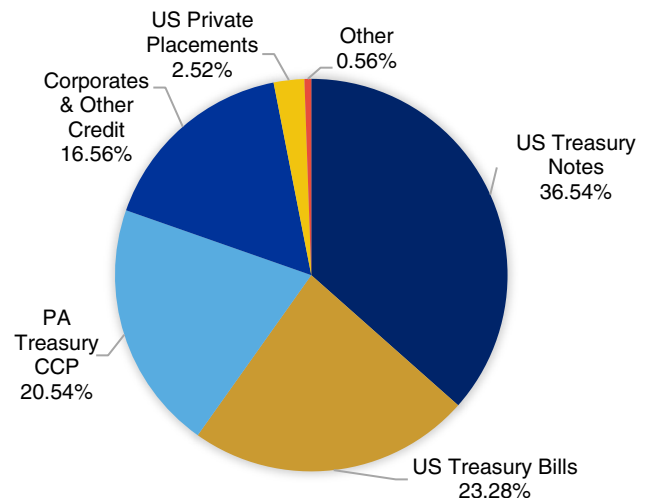


### Issuers:

TOP 10 ISSUERS	Portfolio
United States of America	59.82
Bank of America Corp	0.83
JPMorgan Chase & Co	0.73
Goldman Sachs Group Inc	0.57
Morgan Stanley	0.56
Wells Fargo & Co	0.56
Citigroup Inc	0.55
General Motors Co	0.33
Boeing Co	0.26
Truist Financial Corp	0.24
<b>TOTAL</b>	<b>64.45</b>

### Sector Allocation:

Month-End Market Value: **\$6,184,645,469**



### Summary of Cash Flows:

<b>NET ASSETS - BEGINNING OF MONTH</b>	<b>5,240,313,049</b>
Receipts (from other banks)	899,003,521
Interest	14,644,418
Realized Gain/Loss	222,608
Unrealized Gain/Loss	19,296,488
Consent Fee Income	96,000
Accretion/Amortization	11,069,385
<b>NET ASSETS - END OF MONTH</b>	<b>6,184,645,469</b>

### Performance:

	Performance				
	1-Mo	3-Mo	YTD	1-Yr	ITD
Net of Fees	0.75	-	-	-	0.75
Benchmark <sup>(1)</sup>	0.45	-	-	-	0.45

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