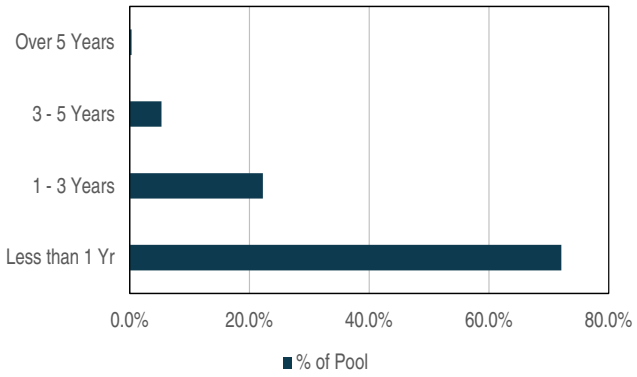
Pennsylvania Treasury Department
Pool 993 (Rainy Day Fund)

Monthly Review – September 2026

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:

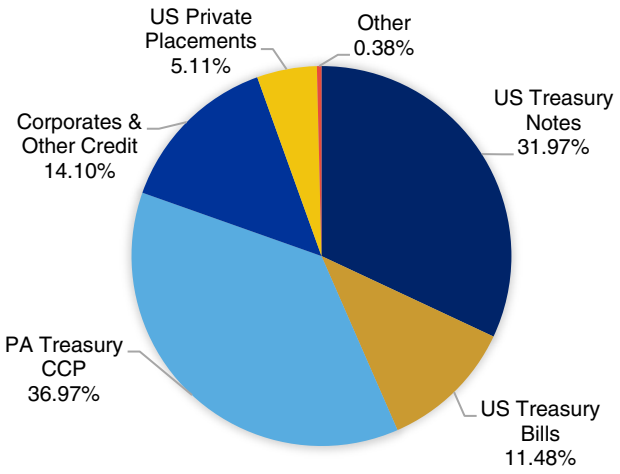


Issuers:

TOP 10 ISSUERS	Portfolio
United States of America	43.44
JPMorgan Chase & Co	0.77
Morgan Stanley	0.72
Bank of America Corp	0.58
Goldman Sachs Group Inc	0.57
Citigroup Inc	0.50
Wells Fargo & Co	0.50
Oracle Corp	0.26
General Motors Co	0.25
PNC Financial Services Group	0.22
TOTAL	**47.81**

Sector Allocation:

Month-End Market Value: **7,807,117,726**



Summary of Cash Flows:

NET ASSETS - BEGINNING OF MONTH	7,805,407,494
Interest	22,502,388
Security Lending Income	64,736
Realized Gain/Loss	(41,136)
Unrealized Gain/Loss	(24,033,506)
Accretion/Amortization	3,217,750
NET ASSETS - END OF MONTH	**7,807,117,726**

Performance:

	Performance				
	1-Mo	3-Mo	YTD	1-Yr	ITD
Net of Fees	0.02	0.60	2.12	3.23	4.66
Benchmark [1]	0.30	0.94	2.78	3.82	4.57

[1]RDF is benchmarked to the Consolidated Cash Pool
BNY is the source for performance returns