



Pennsylvania Treasury Department Consolidated Cash Pool Monthly Review - March 2026

PORTFOLIO OVERVIEW

The Treasury Department established the Consolidated Cash Pool (CCP) to serve as a short-term investment sweep vehicle, designed to capture cash from internally managed short-term investment pools as well as idle cash from the external investment managers' portfolios. The CCP allows these cash balances to enjoy investment benefits but remain highly liquid for future use by the funds investment managers or the Commonwealth agencies.

CCP SHAREHOLDER STATISTICS

Shares Outstanding: 20,329,633,980
NAV: \$1

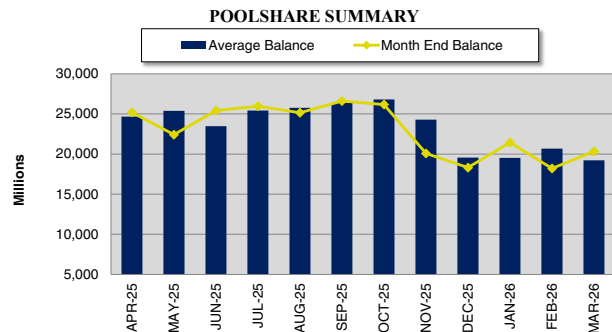
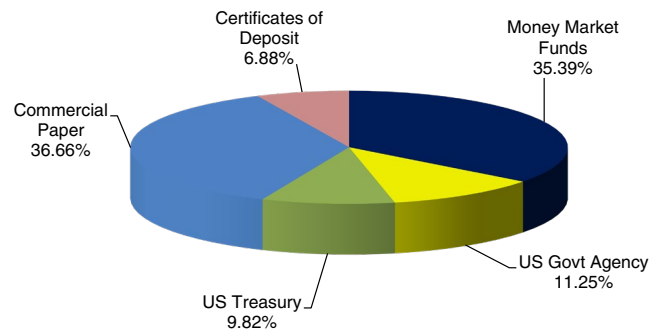
ENTITY	SHARES HELD	ENTITY	SHARES HELD
Pool 999	16,579,326,518	Pool 998 Ext Mgrs	39,484,008
Fund 924	1,559,152,881	Keystone HELP DEP	10,060,254
Pool 998 Cash Mgmt	421,483,927	Consolidated 802	7,162,930
OPEB	16,827,119	Unclaimed Property	5,940,843
Rainy Day Pool 993	1,690,195,501		
		TOTAL	20,329,633,980

CCP PORTFOLIO STATISTICS

Month-End Market Value: \$20,387,446,242
Weighted Days to Maturity: 35.56

The CCP portfolio consists of high-quality fixed income securities, primarily of short duration.

PORTFOLIO COMPOSITION



CCP's earnings are computed and accrued daily. Earnings (net of fees) are distributed the following month and are automatically reinvested. For the 12-month period ending March 31, 2026, CCP earned \$958,376,532.

Month	CCP Earnings	CCP Avg Yield ⁽¹⁾
APR-25	\$ 87,013,562	4.29%
MAY-25	\$ 92,656,463	4.30%
JUN-25	\$ 82,866,887	4.30%
JUL-25	\$ 92,653,226	4.29%
AUG-25	\$ 93,617,239	4.28%
SEP-25	\$ 91,226,223	4.21%
OCT-25	\$ 93,424,732	4.10%
NOV-25	\$ 79,090,521	3.96%
DEC-25	\$ 64,212,528	3.86%
JAN-26	\$ 62,576,693	3.78%
FEB-26	\$ 58,865,932	3.71%
MAR-26	\$ 60,172,526	3.69%

⁽¹⁾ Reported yields are annualized

	Performance*				
	1-Mo	3-Mo	1-Yr	3-Yr	5-Yr
Net of Fees	0.31	0.90	4.14	4.84	3.45
Benchmark ⁽²⁾	0.29	0.86	4.03	4.77	3.36

⁽²⁾ CCP is benchmarked to the ICE BoA Merrill Lynch 91-Day T-Bill.

*BNY is the source for performance returns.