



Pennsylvania Treasury Department Consolidated Cash Pool Monthly Review - June 2024

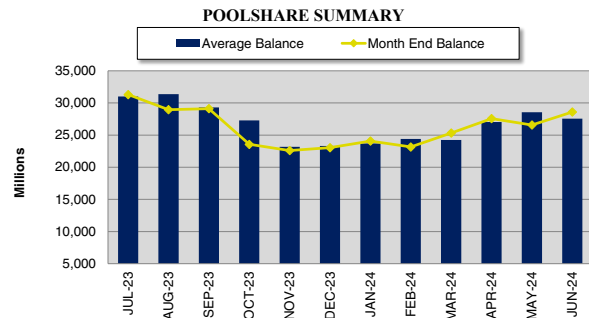
PORTFOLIO OVERVIEW

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: 28,587,950,222
NAV: \$1

ENTITY	SHARES HELD	ENTITY	SHARES HELD
Pool 99	25,362,167,444	Pool 198 Ext Mgrs	72,788,997
Fund 124	1,519,261,843	Keystone HELP DEP	12,942,243
Pool 198 Cash Mgmt	316,163,076	Consolidated 802	1,848,692
OPEB	18,814,368	Unclaimed Property	6
Rainy Day Pool 993	1,283,963,554		
		TOTAL	28,587,950,222



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 June 30, 2024, CCP earned \$1,425,957,944.

Month	CCP Earnings	CCP Avg Yield ⁽¹⁾
JUL-23	\$ 135,546,507	5.15%
AUG-23	\$ 140,712,978	5.28%
SEP-23	\$ 128,026,710	5.32%
OCT-23	\$ 124,121,983	5.36%
NOV-23	\$ 102,886,019	5.40%
DEC-23	\$ 106,998,483	5.40%
JAN-24	\$ 108,058,290	5.38%
FEB-24	\$ 103,608,346	5.36%
MAR-24	\$ 109,476,824	5.33%
APR-24	\$ 117,696,949	5.31%
MAY-24	\$ 128,604,490	5.32%
JUN-24	\$ 120,220,365	5.32%

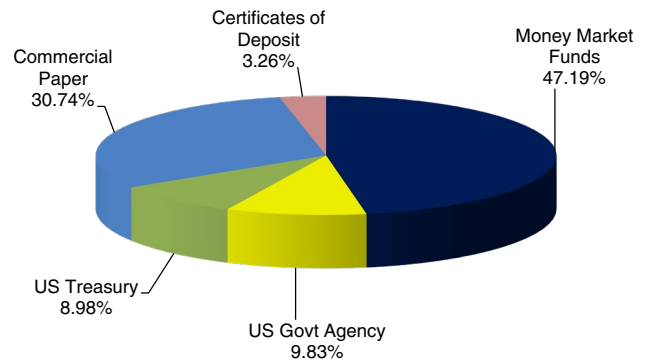
⁽¹⁾ Reported yields are annualized

CCP PORTFOLIO STATISTICS

Month-End Market Value: \$28,702,440,063
Weighted Days to Maturity: 28.25

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

PORTFOLIO COMPOSITION



	Performance*				
	1-Mo	3-Mo	1-Yr	3-Yr	5-Yr
Net of Fees	0.42	1.33	5.45	3.14	2.23
Benchmark ⁽²⁾	0.41	1.33	5.43	3.05	2.17

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

*BNY Mellon is the source for performance returns.