



Pennsylvania Treasury Department

Consolidated Cash Pool

Monthly Review - October 2024

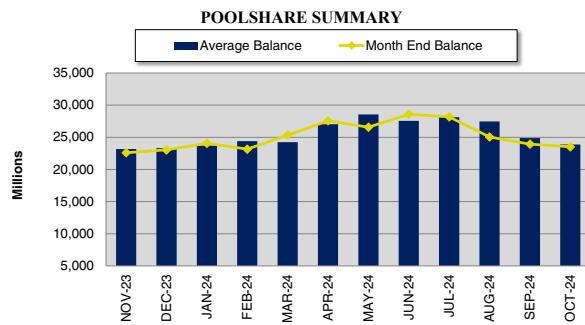
PORTFOLIO OVERVIEW

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: 23,519,797,343
 NAV: \$1

ENTITY	SHARES HELD	ENTITY	SHARES HELD
Pool 999	19,903,259,171	Pool 998 Ext Mgrs	95,787,520
Fund 924	1,566,082,517	Keystone HELP DEP	13,182,036
Pool 998 Cash Mgmt	436,493,623	Consolidated 802	1,558,835
OPEB	13,636,538	Unclaimed Property	4,568
Rainy Day Pool 993	1,489,792,533		
		TOTAL	23,519,797,343



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 October 31, 2024, CCP earned \$1,352,104,692.

Month	CCP Earnings	CCP Avg Yield ⁽¹⁾
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%
JUL-24	\$ 126,604,804	5.31%
AUG-24	\$ 123,258,717	5.30%
SEP-24	\$ 105,308,060	5.16%
OCT-24	\$ 99,383,345	4.91%

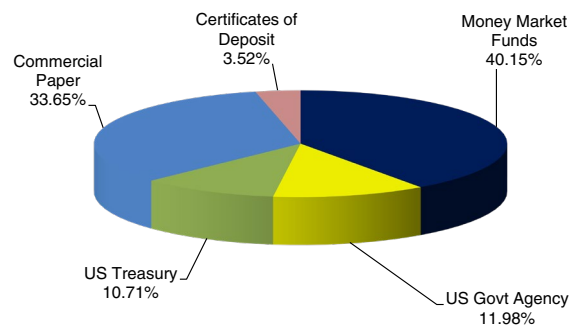
⁽¹⁾ Reported yields are annualized

CCP PORTFOLIO STATISTICS

Month-End Market Value: \$23,619,755,342
 Weighted Days to Maturity: 33.52

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	0.40	1.30	5.43	3.74	2.43
Benchmark ⁽²⁾	0.38	1.30	5.42	3.65	2.37

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

*BNY is the source for performance returns.