



# Pennsylvania Treasury Department

## Consolidated Cash Pool

### Monthly Review - November 2024

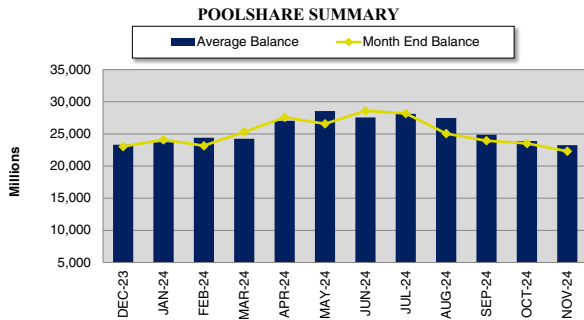
#### PORTFOLIO OVERVIEW

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: 22,305,529,176  
 NAV: \$1

| ENTITY             | SHARES HELD    | ENTITY             | SHARES HELD    |
|--------------------|----------------|--------------------|----------------|
| Pool 999           | 18,742,233,813 | Pool 998 Ext Mgrs  | 57,368,744     |
| Fund 924           | 1,580,402,866  | Keystone HELP DEP  | 13,237,306     |
| Pool 998 Cash Mgmt | 406,260,562    | Consolidated 802   | 1,485,115      |
| OPEB               | 13,329,080     | Unclaimed Property | 398            |
| Rainy Day Pool 993 | 1,491,211,293  |                    |                |
|                    |                | TOTAL              | 22,305,529,176 |



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 November 30, 2024, CCP earned \$1,339,309,841.

| Month  | CCP Earnings   | CCP Avg Yield <sup>(1)</sup> |
|--------|----------------|------------------------------|
| 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%                        |
| NOV-24 | \$ 90,091,168  | 4.73%                        |

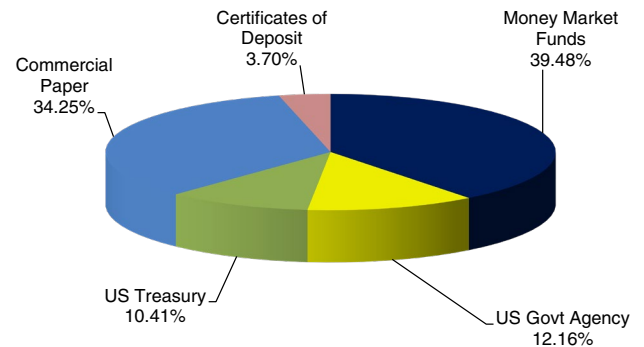
<sup>(1)</sup> Reported yields are annualized

#### CCP PORTFOLIO STATISTICS

Month-End Market Value: \$22,394,015,458  
 Weighted Days to Maturity: 33.79

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              | 0.38         | 1.23 | 5.35 | 3.87 | 2.48 |
| Benchmark <sup>(2)</sup> | 0.38         | 1.21 | 5.35 | 3.78 | 2.42 |

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

\*BNY is the source for performance returns.