



# Pennsylvania Treasury Department Consolidated Cash Pool Monthly Review - January 2024

## PORTFOLIO OVERVIEW

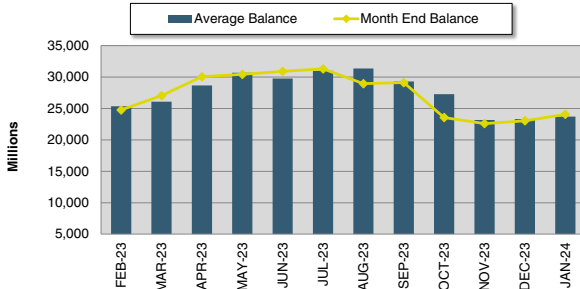
The Treasury Department established the Consolidated Cash Pool (CCP) to serve as a short-term investment sweep vehicle, designed to capture cash from internally managed short-term investment pools as well as idle cash from the external investment managers' portfolios. The CCP allows these cash balances 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: 24,080,350,512  
NAV: \$1

ENTITY	SHARES HELD	ENTITY	SHARES HELD
Pool 99	21,245,828,782	Pool 198 Ext Mgrs	79,658,552
Fund 124	1,203,817,159	Keystone HELP DEP	12,606,965
Pool 198 Cash Mgmt	253,255,841	Consolidated 802	3,062,091
OPEB	23,634,484	Unclaimed Property	42
Rainy Day Pool 993	1,258,486,596		
		<b>TOTAL</b>	<b>24,080,350,512</b>

**POOLSHARE SUMMARY**



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 January 31, 2024, CCP earned \$1,404,614,747.

Month	CCP Earnings	CCP Avg Yield <sup>(1)</sup>
FEB-23	\$ 87,852,410	4.52%
MAR-23	\$ 102,608,250	4.63%
APR-23	\$ 112,819,445	4.79%
MAY-23	\$ 130,791,254	5.02%
JUN-23	\$ 124,192,418	5.07%
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%

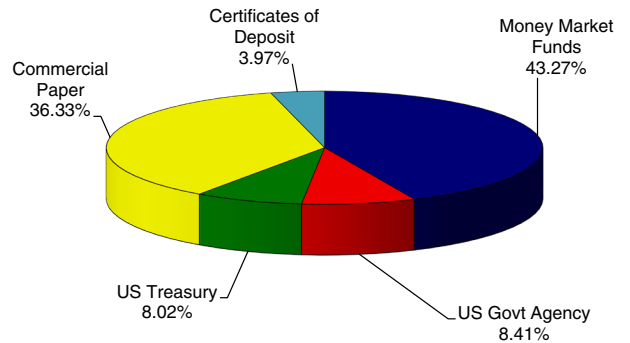
<sup>(1)</sup> Reported yields are annualized

## CCP PORTFOLIO STATISTICS

Month-End Market Value: \$24,187,720,489  
Weighted Days to Maturity: 27.10

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	0.47	1.37	5.23	2.41	2.00
Benchmark <sup>(2)</sup>	0.43	1.36	5.16	2.31	1.94

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

\*BNY Mellon is the source for performance returns.