



Pennsylvania Treasury Department Consolidated Cash Pool Monthly Review - July 2024

PORTFOLIO OVERVIEW

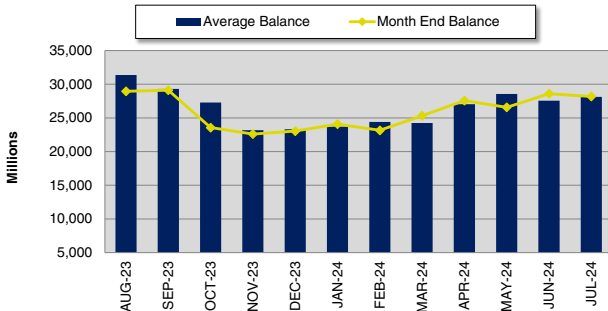
The Treasury Department established the Consolidated Cash Pool (CCP) to serve as a short-term investment sweep vehicle, designed to capture cash from internally managed short-term investment pools as well as idle cash from the external investment managers' portfolios. The CCP allows these cash balances 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: 28,179,989,934
NAV: \$1

ENTITY	SHARES HELD	ENTITY	SHARES HELD
Pool 99	25,056,941,181	Pool 198 Ext Mgrs	76,551,486
Fund 124	1,326,563,302	Keystone HELP DEP	13,003,494
Pool 198 Cash Mgmt	391,599,372	Consolidated 802	1,816,891
OPEB	13,446,202	Unclaimed Property	35
Rainy Day Pool 993	1,300,067,971		
		TOTAL	28,179,989,934

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 July 31, 2024, CCP earned \$1,417,016,241.

Month	CCP Earnings	CCP Avg Yield ⁽¹⁾
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%
JUL-24	\$ 126,604,804	5.31%

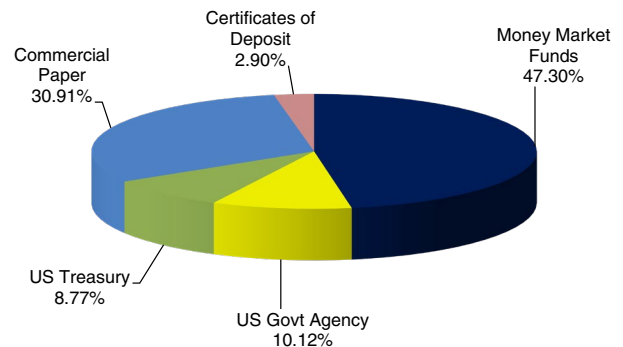
⁽¹⁾ Reported yields are annualized

CCP PORTFOLIO STATISTICS

Month-End Market Value: \$28,305,172,095
Weighted Days to Maturity: 25.74

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	1.35	5.48	3.30	2.28
Benchmark ⁽²⁾	0.45	1.35	5.48	3.20	2.22

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

*BNY Mellon is the source for performance returns.