



# Pennsylvania Treasury Department

## Consolidated Cash Pool

### Monthly Review - September 2024

#### PORTFOLIO OVERVIEW

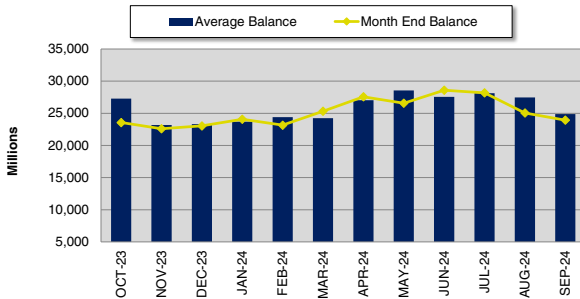
The Treasury Department established the Consolidated Cash Pool (CCP) to serve as a short-term investment sweep vehicle, designed to capture cash from internally managed short-term investment pools as well as idle cash from the external investment managers' portfolios. The CCP allows these cash balances 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: 23,944,843,288  
 NAV: \$1

ENTITY	SHARES HELD	ENTITY	SHARES HELD
Pool 999	20,209,801,653	Pool 998 Ext Mgrs	92,056,038
Fund 924	1,579,701,371	Keystone HELP DEP	13,126,300
Pool 998 Cash Mgmt	441,488,798	Consolidated 802	1,385,283
OPEB	32,007,806	Unclaimed Property	8,535
Rainy Day Pool 993	1,575,267,504		
		<b>TOTAL</b>	<b>23,944,843,288</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 September 30, 2024, CCP earned \$1,376,843,330.

Month	CCP Earnings	CCP Avg Yield <sup>(1)</sup>
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%
AUG-24	\$ 123,258,717	5.30%
SEP-24	\$ 105,308,060	5.16%

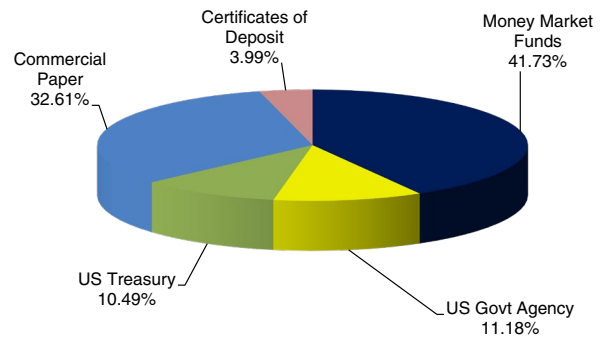
<sup>(1)</sup> Reported yields are annualized

#### CCP PORTFOLIO STATISTICS

Month-End Market Value: \$24,054,697,259  
 Weighted Days to Maturity: 22.75

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	0.44	1.37	5.49	3.61	2.39
Benchmark <sup>(2)</sup>	0.44	1.37	5.49	3.52	2.33

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

\*BNY is the source for performance returns.