



Pennsylvania Treasury Department Consolidated Cash Pool Monthly Review - December 2023

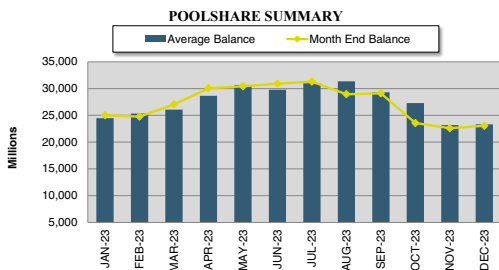
PORTFOLIO OVERVIEW

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: 23,045,834,029
NAV: \$1

ENTITY	SHARES HELD	ENTITY	SHARES HELD
Pool 99	20,376,407,344	Pool 198 Ext Mgrs	54,206,950
Fund 124	1,046,989,304	Keystone HELP DEP	12,528,986
Pool 198 Cash Mgmt	277,861,320	Consolidated 802	3,106,822
OPEB	11,133,942	Unclaimed Property	0
Rainy Day Pool 993	1,263,599,361		
		TOTAL	23,045,834,029



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 December 31, 2023, CCP earned \$1,386,074,277.

Month	CCP Earnings	CCP Avg Yield ⁽¹⁾
JAN-23	\$ 89,517,820	4.31%
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%

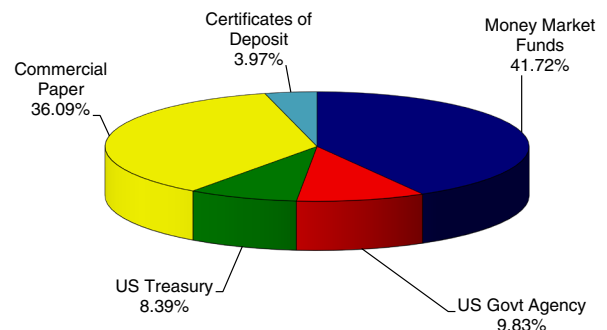
⁽¹⁾ Reported yields are annualized

CCP PORTFOLIO STATISTICS

Month-End Market Value: \$23,149,972,554
Weighted Days to Maturity: 27.02

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	0.45	1.36	5.13	2.26	1.95
Benchmark ⁽²⁾	0.47	1.38	5.05	2.17	1.89

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

*BNY Mellon is the source for performance returns.