



April 2024

LIMITED TERM POOL MONTHLY REPORT

The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.

Commonwealth of Kentucky
Holly M. Johnson, Secretary
FINANCE AND ADMINISTRATION CABINET



Limited Pool Performance

Results July 2011 through April 2024

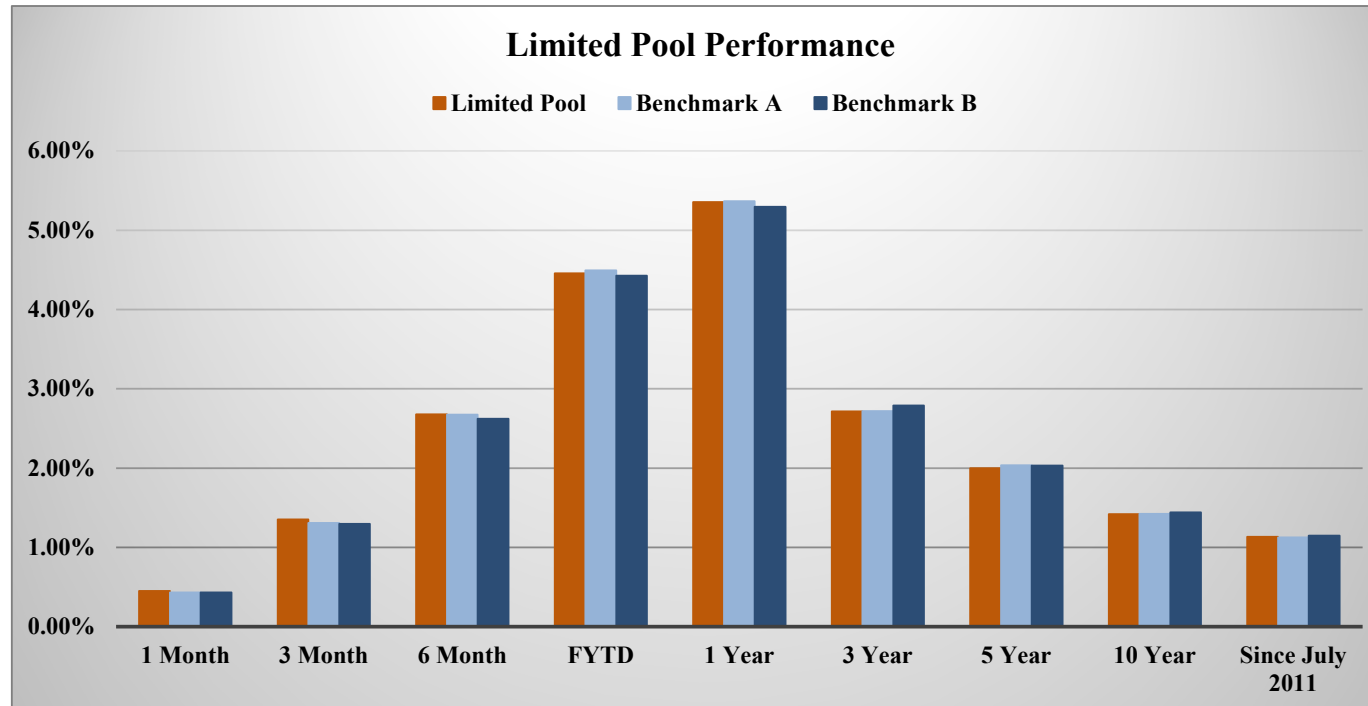
Time Period	Limited Pool	Benchmark A*	Benchmark B**
1 Month	0.448%	0.433%	0.430%
3 Month	1.353%	1.306%	1.296%
6 Month	2.676%	2.675%	2.623%
FYTD	4.455%	4.492%	4.426%
1 Year	5.356%	5.366%	5.295%
3 Year	2.713%	2.718%	2.788%
5 Year	1.999%	2.034%	2.030%
10 Year	1.419%	1.423%	1.442%
Since Inception	1.135%	1.124%	1.147%

*Benchmark A is S&P AAA & AA Rated GIP All 7 Day Net Yield.

**Benchmark B is Fed Funds Rate Index.

Returns less than a year are unannualized.

Limited Pool returns for all time periods listed are gross of management fee. Management fee is 0.05%, annualized.



Limited Term Pool Holdings Summary

As of April 30, 2024

Category	Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
Investment Company	Fidelity Govt Fund	31607A703	5.24	2024-05-01	2024-05-01	\$225,000,000	\$225,000,000
Investment Company	Federated Govt Fund	608919718	5.22	2024-05-01	2024-05-01	\$175,000,000	\$175,000,000
Investment Company	Invesco Govt Fund	825252885	5.24	2024-05-01	2024-05-01	\$100,000,000	\$100,000,000
Investment Company	State Street Govt Fund	857492706	5.25	2024-05-01	2024-05-01	\$225,000,000	\$225,000,000
Government Agency Debt	Fed Home Loan Disco Note	313384WM7	0.00	2024-05-06	2024-05-06	\$100,000,000	\$99,927,014
Government Agency Debt	Fed Home Loan Disco Note	313384WP0	0.00	2024-05-08	2024-05-08	\$75,000,000	\$74,923,583
Government Agency Debt	Fed Home Loan Disco Note	313384WU9	0.00	2024-05-13	2024-05-13	\$75,000,000	\$74,869,500
Government Agency Debt	Fed Home Loan Disco Note	313384XC8	0.00	2024-05-21	2024-05-21	\$100,000,000	\$99,709,444
Government Agency Debt	Fed Home Loan Disco Note	313384XF1	0.00	2024-05-24	2024-05-24	\$75,000,000	\$74,750,834
Government Agency Debt	Fed Home Loan Disco Note	313384XR5	0.00	2024-06-03	2024-06-03	\$75,000,000	\$74,642,156
Government Agency Debt	Fed Home Loan Disco Note	313384XY0	0.00	2024-06-10	2024-06-10	\$75,000,000	\$74,566,667
Government Agency Debt	Fed Home Loan Disco Note	313384YC7	0.00	2024-06-14	2024-06-14	\$75,000,000	\$74,523,333
Government Agency Debt	Fed Home Loan Disco Note	313384YZ6	0.00	2024-07-05	2024-07-05	\$40,000,000	\$39,621,556
Government Agency Debt	Fed Home Loan Disco Note	313384ZC6	0.00	2024-07-08	2024-07-08	\$75,000,000	\$74,259,083
Government Agency Debt	Fed Home Loan Disco Note	313384ZP7	0.00	2024-07-19	2024-07-19	\$100,000,000	\$98,845,722
Government Agency Debt	Fed Home Loan Disco Note	313384ZW2	0.00	2024-07-26	2024-07-26	\$150,000,000	\$148,124,125
Treasury Debt	Treasury Bill	912796ZW2	0.00	2024-06-20	2024-06-20	\$100,000,000	\$99,276,569
Treasury Debt	Treasury Bill	912797FS1	0.00	2024-06-13	2024-06-13	\$75,000,000	\$74,532,286
Treasury Debt	Treasury Bill	912797GB7	0.00	2024-07-11	2024-07-11	\$100,000,000	\$98,966,063
Treasury Debt	Treasury Bill	912797HH3	0.00	2024-05-02	2024-05-02	\$75,000,000	\$74,989,083
Treasury Debt	Treasury Bill	912797HQ3	0.00	2024-05-09	2024-05-09	\$50,000,000	\$49,941,661
Treasury Debt	Treasury Bill	912797HR1	0.00	2024-05-23	2024-05-23	\$125,000,000	\$124,599,914
Treasury Debt	Treasury Bill	912797HS9	0.00	2024-05-30	2024-05-30	\$75,000,000	\$74,685,024
Treasury Debt	Treasury Bill	912797JW8	0.00	2024-05-14	2024-05-14	\$75,000,000	\$74,857,379
Treasury Debt	Treasury Bill	912797JY4	0.00	2024-05-28	2024-05-28	\$100,000,000	\$99,607,915
Treasury Debt	Treasury Bill	912797JZ1	0.00	2024-06-04	2024-06-04	\$100,000,000	\$99,502,797
Treasury Debt	Treasury Bill	912797KR7	0.00	2024-07-30	2024-07-30	\$100,000,000	\$98,697,025
Treasury Debt	Treasury Bill	912797KW6	0.00	2024-08-06	2024-08-06	\$75,000,000	\$73,940,882
Treasury Debt	Treasury Bill	912797KX4	0.00	2024-08-13	2024-08-13	\$100,000,000	\$98,487,233
Other Commercial Paper	Toyota Motor Credit Corp	89233GGN0	0.00	2024-07-22	2024-07-22	\$25,000,000	\$24,698,764
Government Agency Repurchase Agreement	Scotia	N/A	5.41	2024-05-01	2024-05-01	\$83,880,775	\$83,880,775
Government Agency Repurchase Agreement	Cantor	N/A	5.40	2024-05-01	2024-05-01	\$83,880,775	\$83,880,775

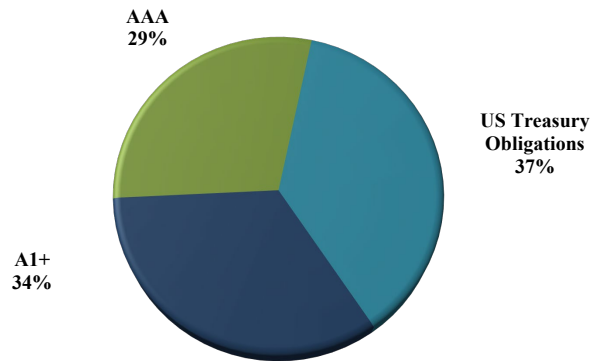
\$3,082,761,550

\$3,068,307,160

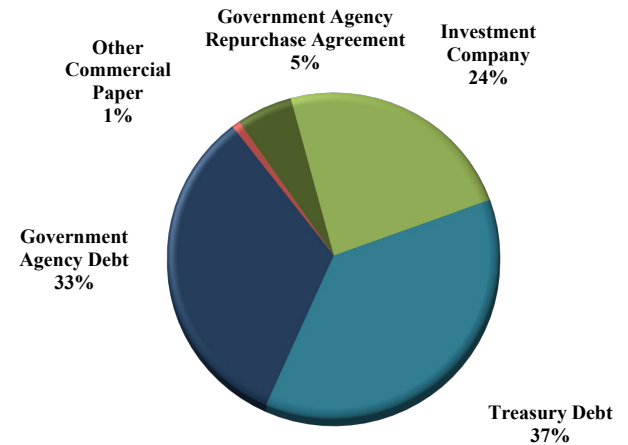
Limited Term Pool Rating and Sector Distributions

As of April 30, 2024

Credit Rating Distribution	Book Value	Percent of Total
Short Term Ratings		
A1+	\$1,033,461,780	33.7%
A1	\$0	0.0%
Subtotal	\$1,033,461,780	33.7%
Long Term Ratings		
AAA	\$892,761,550	29.1%
AA+	\$0	0.0%
AA	\$0	0.0%
AA-	\$0	0.0%
A+	\$0	0.0%
A	\$0	0.0%
A-	\$0	0.0%
Subtotal	\$892,761,550	29.1%
US Treasury Obligations	\$1,142,083,830	37.2%
Grand Total	\$3,068,307,160	100.0%



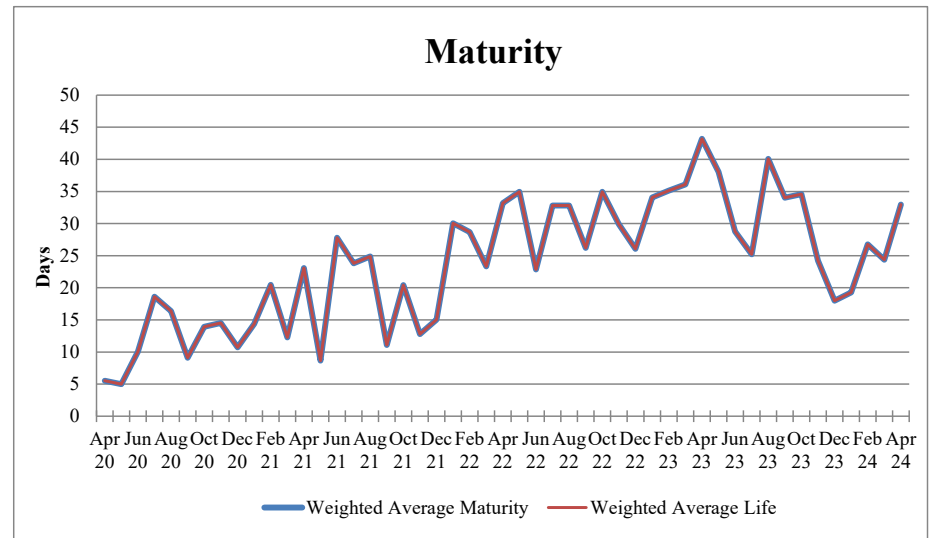
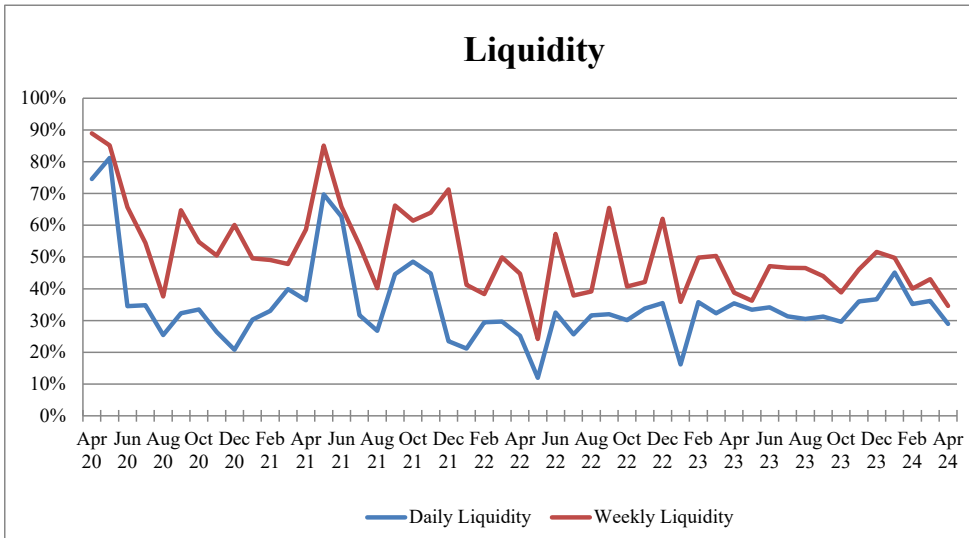
Sector Distribution	Book Value	Percent of Total
Treasury Debt	\$1,142,083,830	37.2%
Government Agency Debt	\$1,008,763,016	32.9%
Variable Rate Demand Note	\$0	0.0%
Other Municipal Debt	\$0	0.0%
Financial Company Commercial Paper	\$0	0.0%
Asset Backed Commercial Paper	\$0	0.0%
Other Commercial Paper	\$24,698,764	0.8%
Certificate of Deposit	\$0	0.0%
Structured Investment Vehicle Note	\$0	0.0%
Treasury Repurchase Agreement	\$0	0.0%
Government Agency Repurchase Agreement	\$167,761,550	5.5%
Insurance Company Funding Agreement	\$0	0.0%
Investment Company	\$725,000,000	23.6%
Grand Total	\$3,068,307,160	100.0%



Limited Term Pool Liquidity and Maturity

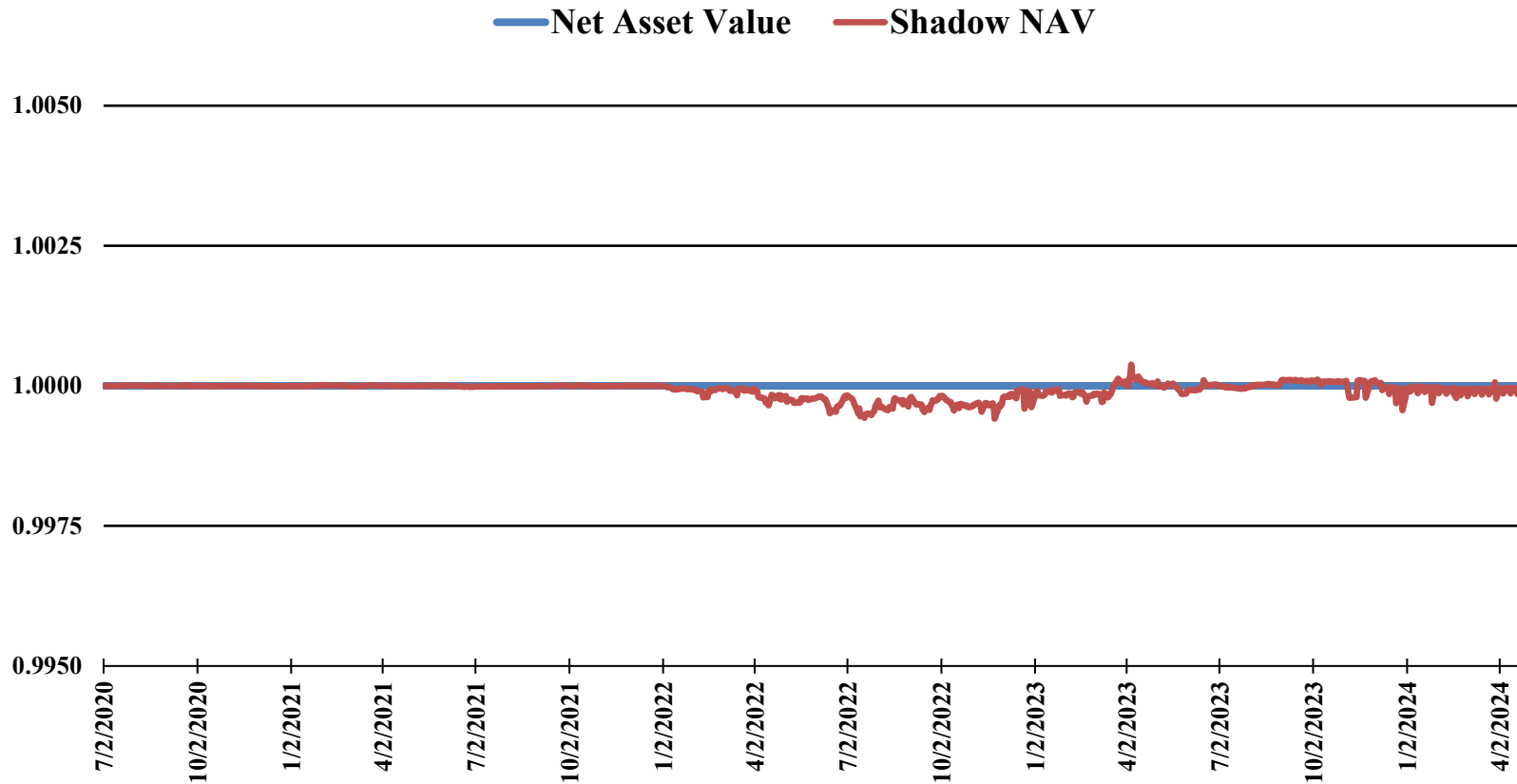
As of April 30, 2024

	4/30/2024	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	32.9	28.0	27.9	25.8	28.8	25.0
Weighted Average Life	32.9	28.0	27.9	25.8	28.8	25.0
Daily Liquidity	29.0%	33.4%	34.1%	36.4%	34.0%	41.0%
Weekly Liquidity	34.6%	39.2%	44.1%	41.9%	43.7%	57.3%



Limited Pool

Net Asset Value



If the divergence between the NAV and the Shadow NAV exceed 0.0025 the SIC will be notified.

If the divergence between the NAV and the Shadow NAV exceeds 0.005, the fund has "broken the buck".

To date, the maximum divergence has been 0.0005871