



August 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 August 2024

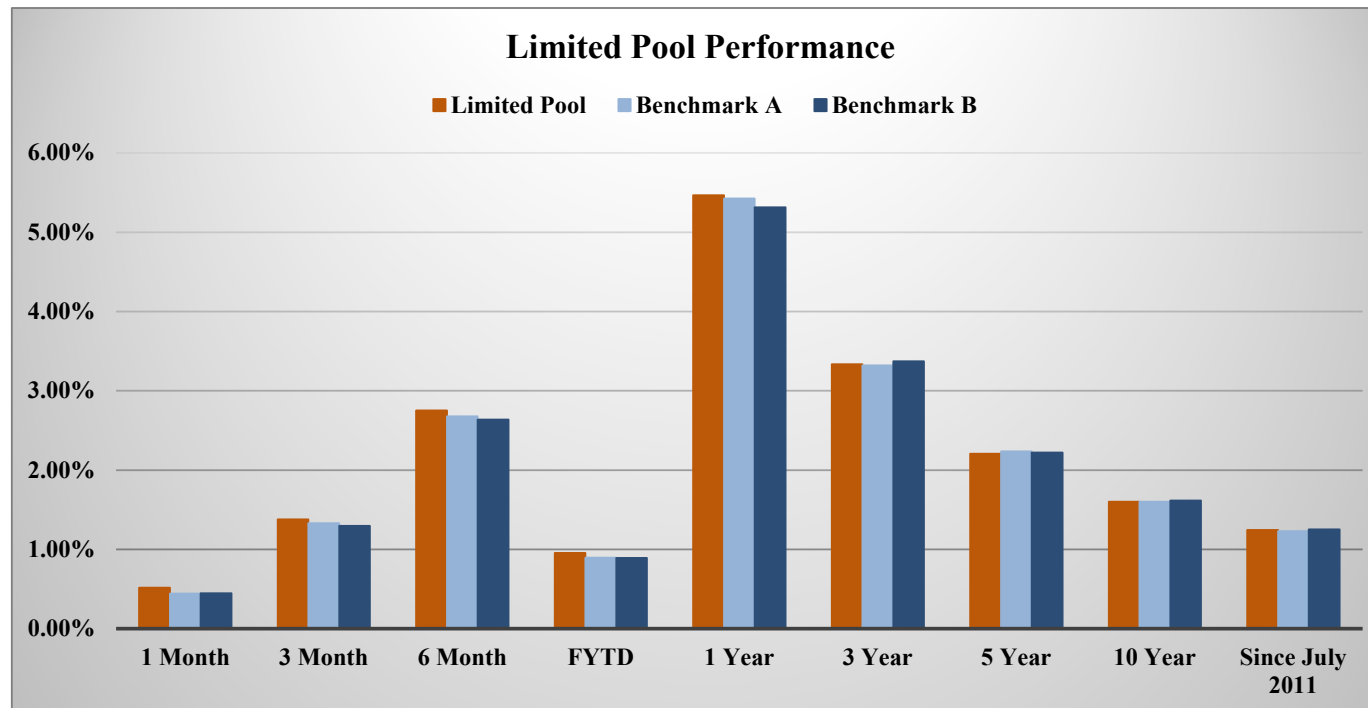
Time Period	Limited Pool	Benchmark A*	Benchmark B**
1 Month	0.517%	0.444%	0.445%
3 Month	1.377%	1.330%	1.296%
6 Month	2.751%	2.678%	2.639%
FYTD	0.955%	0.894%	0.892%
1 Year	5.464%	5.427%	5.315%
3 Year	3.335%	3.322%	3.373%
5 Year	2.207%	2.236%	2.221%
10 Year	1.601%	1.600%	1.615%
Since Inception	1.246%	1.231%	1.251%

*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 August 31, 2024

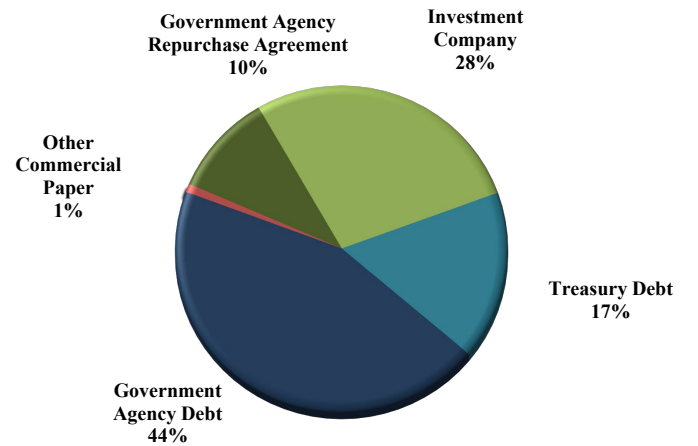
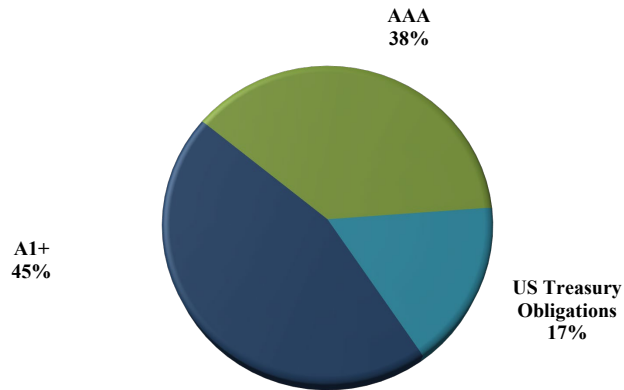
Category	Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
Investment Company	Fidelity Govt Fund	31607A703	5.25	2024-09-03	2024-09-03	\$175,000,000	\$175,000,000
Investment Company	Goldman Govt Fund	38141W273	5.18	2024-09-03	2024-09-03	\$125,000,000	\$125,000,000
Investment Company	Federated Govt Fund	608919718	5.21	2024-09-03	2024-09-03	\$175,000,000	\$175,000,000
Investment Company	Invesco Govt Fund	825252885	5.19	2024-09-03	2024-09-03	\$175,000,000	\$175,000,000
Investment Company	Allspring Govt Fund	949921126	5.23	2024-09-03	2024-09-03	\$175,000,000	\$175,000,000
Government Agency Debt	Fed Home Loan Disco Note	313384E54	0.00	2024-09-03	2024-09-03	\$100,000,000	\$100,000,000
Government Agency Debt	Fed Home Loan Disco Note	313384E88	0.00	2024-09-06	2024-09-06	\$250,000,000	\$249,891,230
Government Agency Debt	Fed Home Loan Disco Note	313384F46	0.00	2024-09-10	2024-09-10	\$100,000,000	\$99,898,403
Government Agency Debt	Fed Home Loan Disco Note	313384G45	0.00	2024-09-18	2024-09-18	\$100,000,000	\$99,782,500
Government Agency Debt	Fed Home Loan Disco Note	313384G60	0.00	2024-09-20	2024-09-20	\$100,000,000	\$99,752,650
Government Agency Debt	Fed Home Loan Disco Note	313384H51	0.00	2024-09-27	2024-09-27	\$50,000,000	\$49,826,500
Government Agency Debt	Fed Home Loan Disco Note	313384H93	0.00	2024-10-01	2024-10-01	\$75,000,000	\$74,696,084
Government Agency Debt	Fed Home Loan Disco Note	313384J34	0.00	2024-10-03	2024-10-03	\$100,000,000	\$99,569,167
Government Agency Debt	Fed Home Loan Disco Note	313384J42	0.00	2024-10-04	2024-10-04	\$75,000,000	\$74,664,490
Government Agency Debt	Fed Home Loan Disco Note	313384K99	0.00	2024-10-17	2024-10-17	\$75,000,000	\$74,530,667
Government Agency Debt	Fed Home Loan Disco Note	313384L64	0.00	2024-10-22	2024-10-22	\$100,000,000	\$99,309,917
Government Agency Debt	Fed Home Loan Disco Note	313384M89	0.00	2024-11-01	2024-11-01	\$150,000,000	\$148,763,459
Government Agency Debt	Fed Home Loan Disco Note	313384R27	0.00	2024-11-27	2024-11-27	\$50,000,000	\$49,412,084
Treasury Debt	Treasury Bill	912797LA3	0.00	2024-09-03	2024-09-03	\$75,000,000	\$75,000,000
Treasury Debt	Treasury Bill	912797LC9	0.00	2024-11-07	2024-11-07	\$75,000,000	\$74,312,287
Treasury Debt	Treasury Bill	912797LD7	0.00	2024-11-14	2024-11-14	\$100,000,000	\$98,999,760
Treasury Debt	Treasury Bill	912797LS4	0.00	2024-10-08	2024-10-08	\$100,000,000	\$99,494,444
Treasury Debt	Treasury Bill	912797LT2	0.00	2024-10-15	2024-10-15	\$75,000,000	\$74,546,312
Treasury Debt	Treasury Bill	912797LV7	0.00	2024-10-29	2024-10-29	\$75,000,000	\$74,396,705
Other Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GLK0	0.00	2024-11-19	2024-11-19	\$25,000,000	\$24,718,736
Government Agency Repurchase Agreement	Scotia	N/A	5.42	2024-09-03	2024-09-03	\$150,976,702	\$150,976,702
Government Agency Repurchase Agreement	Cantor	N/A	5.39	2024-09-03	2024-09-03	\$150,976,702	\$150,976,702
						\$2,976,953,404	\$2,968,518,797

Limited Term Pool Rating and Sector Distributions

As of August 31, 2024

Credit Rating Distribution	Book Value	Percent of Total
Short Term Ratings		
A1+	\$1,344,815,885	45.3%
A1	\$0	0.0%
Subtotal	\$1,344,815,885	45.3%
Long Term Ratings		
AAA	\$1,126,953,404	38.0%
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	\$1,126,953,404	38.0%
US Treasury Obligations	\$496,749,508	16.7%
Grand Total	\$2,968,518,797	100.0%

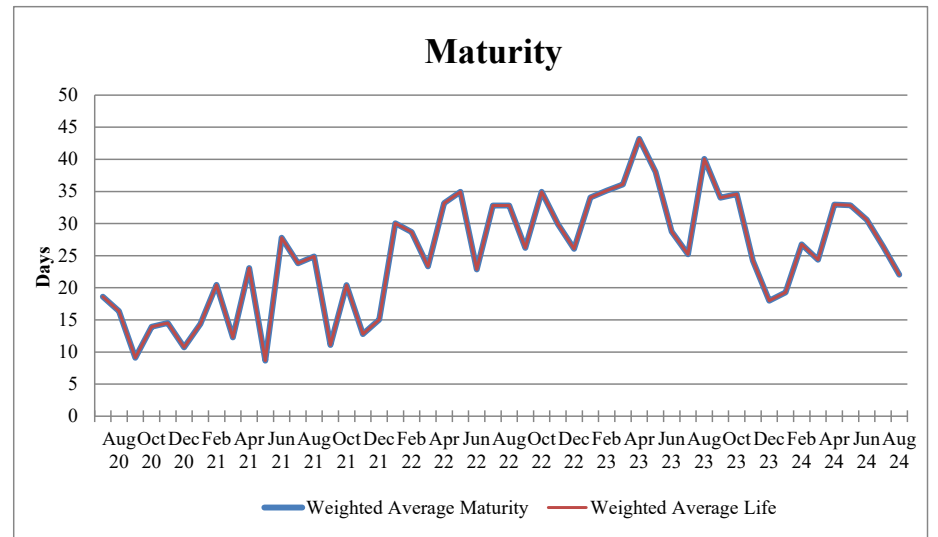
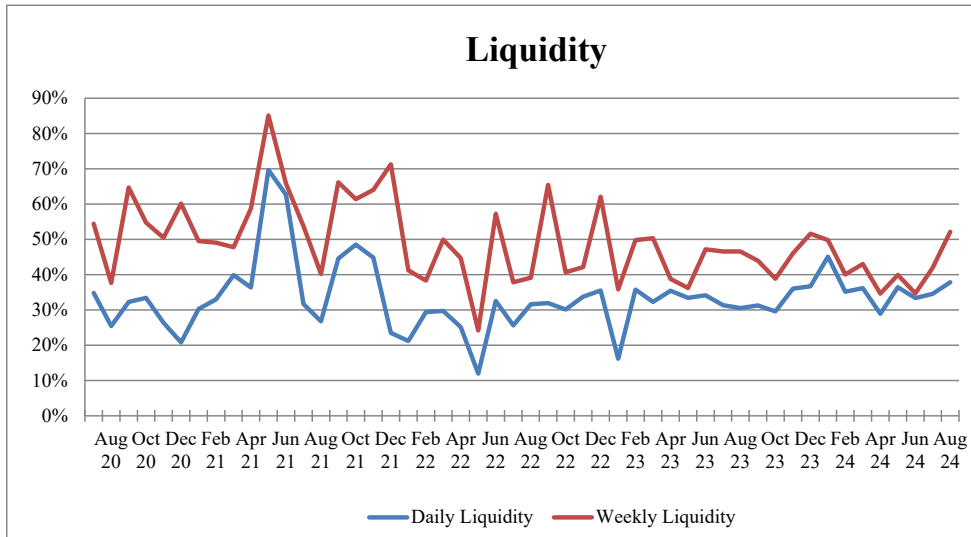
Sector Distribution	Book Value	Percent of Total
Treasury Debt	\$496,749,508	16.7%
Government Agency Debt	\$1,320,097,149	44.5%
Variable Rate Demand Note	\$0	0.0%
Other Municipal Debt	\$0	0.0%
Financial Company Commercial Paper	\$0	0.0%
Asset Backed Commercial Paper	\$0	0.0%
Other Commercial Paper	\$24,718,736	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	\$301,953,404	10.2%
Insurance Company Funding Agreement	\$0	0.0%
Investment Company	\$825,000,000	27.8%
Grand Total	\$2,968,518,797	100.0%



Limited Term Pool Liquidity and Maturity

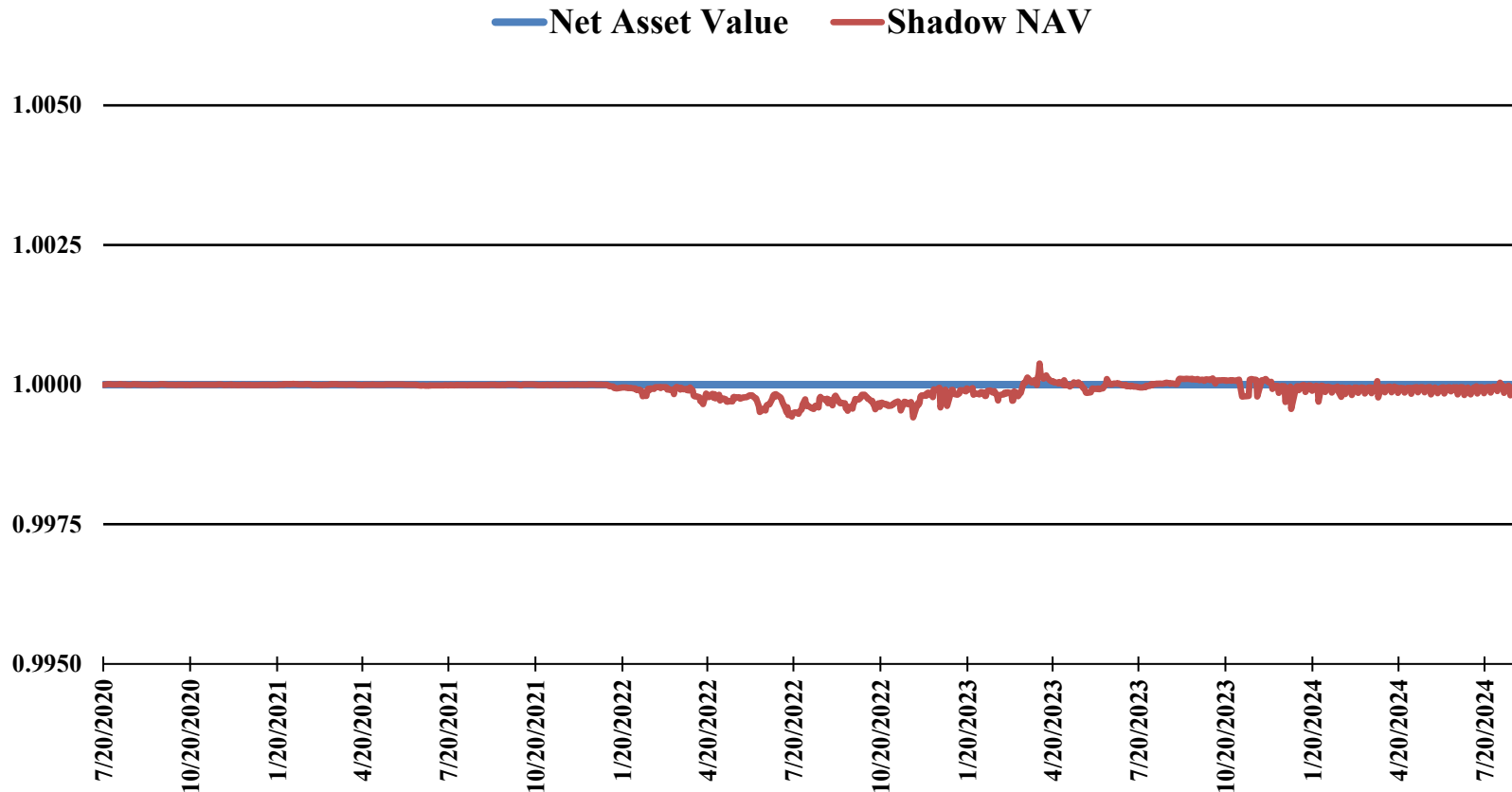
As of August 31, 2024

	8/31/2024	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	22.1	26.4	24.2	26.9	27.2	25.1
Weighted Average Life	22.1	26.4	24.2	26.9	27.2	25.1
Daily Liquidity	37.9%	35.3%	36.2%	36.0%	35.1%	40.8%
Weekly Liquidity	52.1%	42.9%	47.0%	42.0%	43.1%	56.9%



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