



September 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



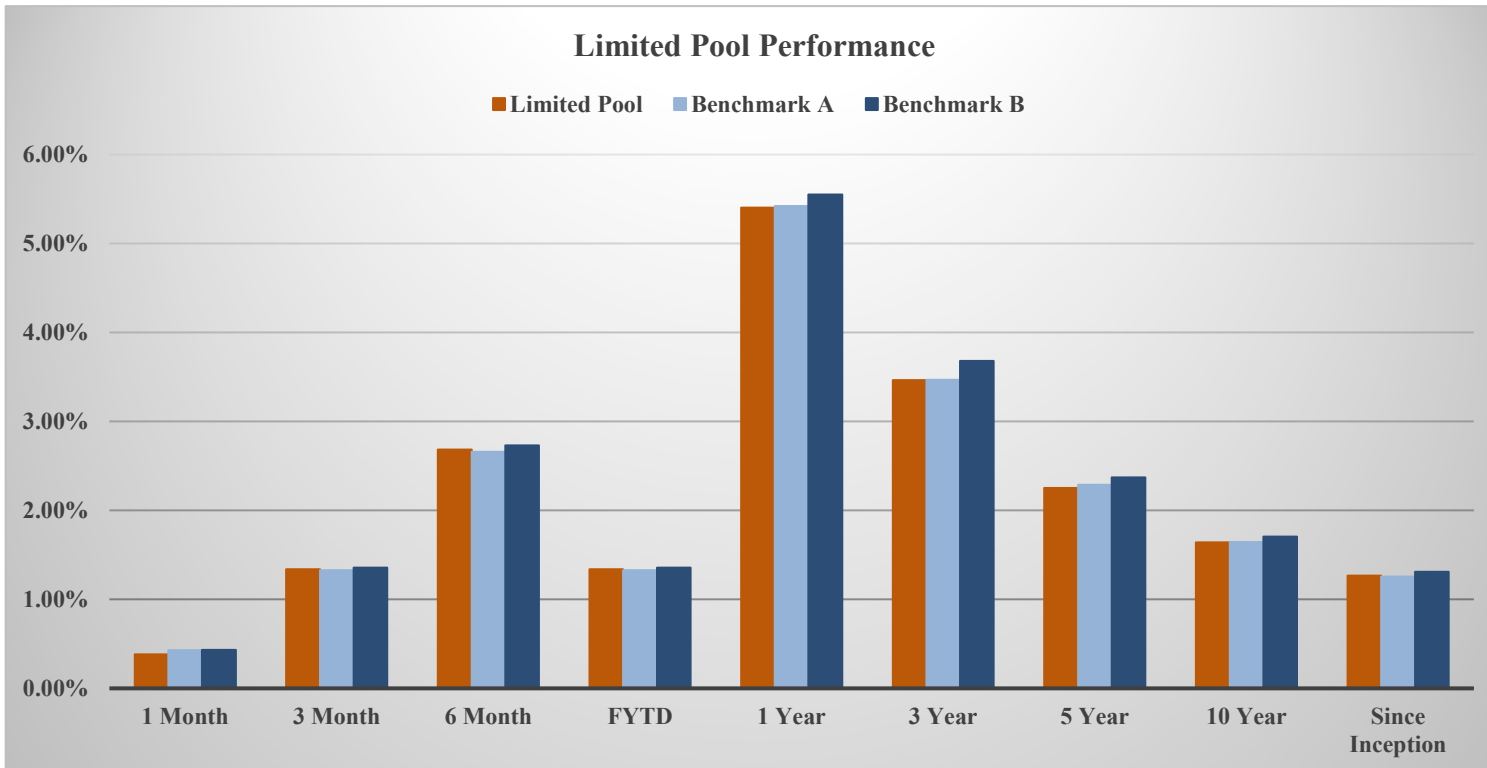
Time Period	Limited Pool	Benchmark A*	Benchmark B**
1 Month	0.382%	0.429%	0.431%
3 Month	1.340%	1.327%	1.357%
6 Month	2.683%	2.660%	2.732%
FYTD	1.340%	1.327%	1.357%
1 Year	5.404%	5.420%	5.552%
3 Year	3.465%	3.469%	3.681%
5 Year	2.251%	2.288%	2.370%
10 Year	1.640%	1.644%	1.706%
Since July 2011	1.267%	1.256%	1.312%

*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.



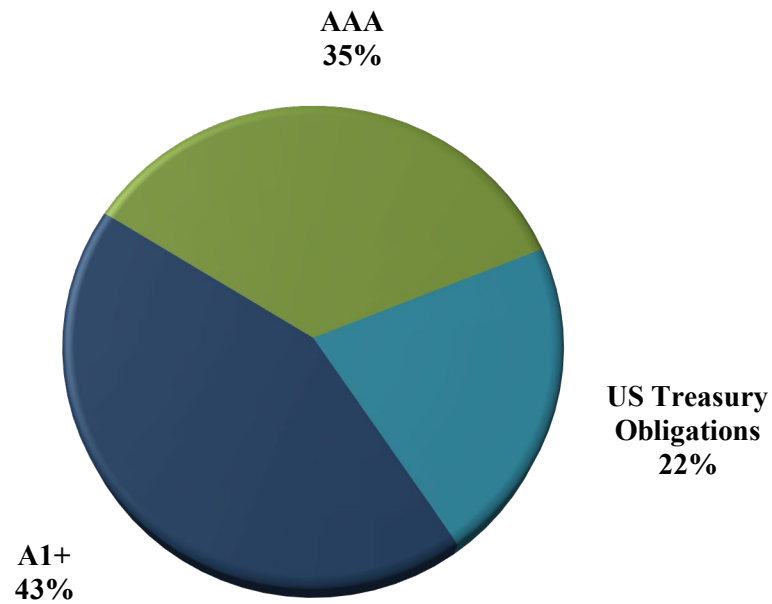
Limited Term Pool Holdings Summary
As of September 30, 2024

Category	Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
Government Agency Repurchase Agreement	Scotia	N/A	4.98	2024-10-01	2024-10-01	\$110,650,565	\$110,650,565
Government Agency Repurchase Agreement	Cantor	N/A	4.95	2024-10-01	2024-10-01	\$110,650,565	\$110,650,565
Investment Company	Fidelity Govt Fund	31607A703	4.87	2024-10-01	2024-10-01	\$175,000,000	\$175,000,000
Investment Company	Goldman Sachs Govt Fund	38141W273	4.84	2024-10-01	2024-10-01	\$125,000,000	\$125,000,000
Investment Company	Federated Govt Fund	608919718	4.84	2024-10-01	2024-10-01	\$175,000,000	\$175,000,000
Investment Company	Invesco Govt Fund	825252885	4.85	2024-10-01	2024-10-01	\$175,000,000	\$175,000,000
Investment Company	Allspring Govt Fund	949921126	4.86	2024-10-01	2024-10-01	\$175,000,000	\$175,000,000
Government Agency Debt	Fed Home Loan Disco Note	313384H93	0.00	2024-10-01	2024-10-01	\$75,000,000	\$75,000,000
Government Agency Debt	Fed Home Loan Disco Note	313384J34	0.00	2024-10-03	2024-10-03	\$100,000,000	\$99,971,278
Government Agency Debt	Fed Home Loan Disco Note	313384J42	0.00	2024-10-04	2024-10-04	\$75,000,000	\$74,967,531
Government Agency Debt	Fed Home Loan Disco Note	313384K99	0.00	2024-10-17	2024-10-17	\$75,000,000	\$74,829,333
Government Agency Debt	Fed Home Loan Disco Note	313384L64	0.00	2024-10-22	2024-10-22	\$100,000,000	\$99,704,250
Government Agency Debt	Fed Home Loan Disco Note	313384M89	0.00	2024-11-01	2024-11-01	\$150,000,000	\$149,350,292
Government Agency Debt	Fed Home Loan Disco Note	313384N54	0.00	2024-11-06	2024-11-06	\$75,000,000	\$74,628,750
Government Agency Debt	Fed Home Loan Disco Note	313384P37	0.00	2024-11-12	2024-11-12	\$75,000,000	\$74,565,125
Government Agency Debt	Fed Home Loan Disco Note	313384R27	0.00	2024-11-27	2024-11-27	\$50,000,000	\$49,605,750
Government Agency Debt	Fed Home Loan Disco Note	313384S34	0.00	2024-12-06	2024-12-06	\$100,000,000	\$99,117,250
Government Agency Debt	Fed Home Loan Disco Note	313384S75	0.00	2024-12-10	2024-12-10	\$75,000,000	\$74,344,479
Government Agency Debt	Fed Home Loan Disco Note	313384T25	0.00	2024-12-13	2024-12-13	\$100,000,000	\$99,078,375
Government Agency Debt	Fed Home Loan Disco Note	313384U49	0.00	2024-12-23	2024-12-23	\$75,000,000	\$74,219,282
Government Agency Debt	Fed Home Loan Disco Note	313385AC0	0.00	2025-01-03	2025-01-03	\$150,000,000	\$148,243,376
Treasury Debt	Treasury Bill	912797LS4	0.00	2024-10-08	2024-10-08	\$100,000,000	\$99,898,889
Treasury Debt	Treasury Bill	912797LT2	0.00	2024-10-15	2024-10-15	\$75,000,000	\$74,848,771
Treasury Debt	Treasury Bill	912797LV7	0.00	2024-10-29	2024-10-29	\$75,000,000	\$74,698,352
Treasury Debt	Treasury Bill	912797LC9	0.00	2024-11-07	2024-11-07	\$75,000,000	\$74,608,532
Treasury Debt	Treasury Bill	912797LD7	0.00	2024-11-14	2024-11-14	\$100,000,000	\$99,388,742
Treasury Debt	Treasury Bill	912797MC8	0.00	2024-11-19	2024-11-19	\$100,000,000	\$99,323,528
Treasury Debt	Treasury Bill	912797LF2	0.00	2024-12-05	2024-12-05	\$125,000,000	\$123,895,271
Other Commercial Paper	Toyota Motor Credit Corp	89233GLK0	0.00	2024-11-19	2024-11-19	\$25,000,000	\$24,821,014
						\$2,996,301,130	\$2,985,409,300

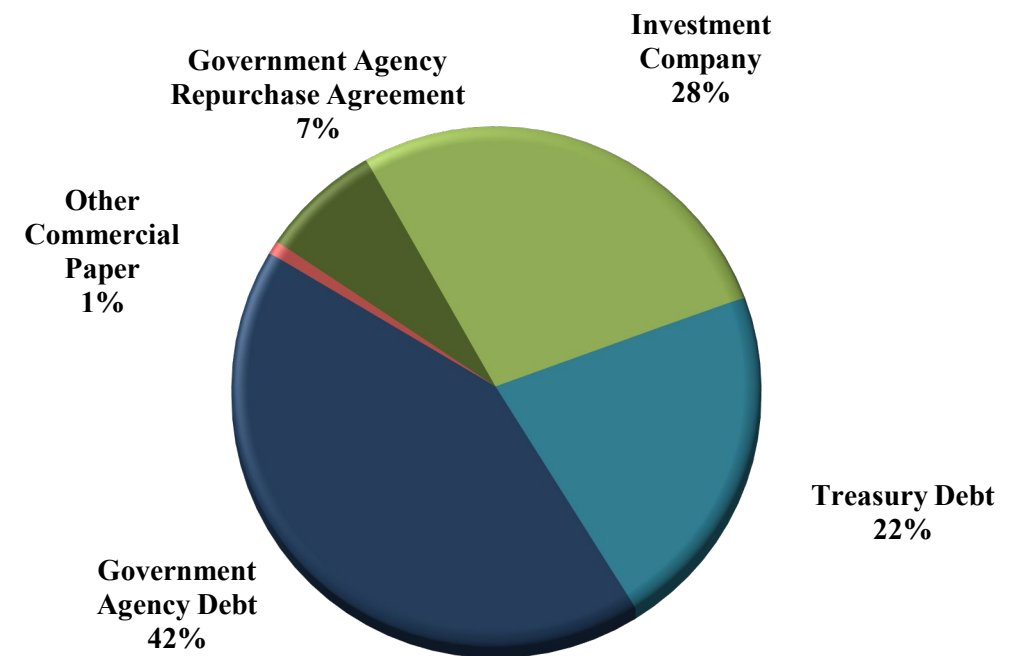
Limited Term Pool Rating and Sector Distributions

As of September 30, 2024

Credit Rating Distribution	Book Value	Percent of Total
Short Term Ratings		
A1+	\$1,292,446,084	43.3%
A1	\$0	0.0%
Subtotal	\$1,292,446,084	43.3%
Long Term Ratings		
AAA	\$1,046,301,130	35.0%
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	\$1,046,301,130	35.0%
US Treasury Obligations	\$646,662,086	21.7%
Grand Total	\$2,985,409,300	100.0%



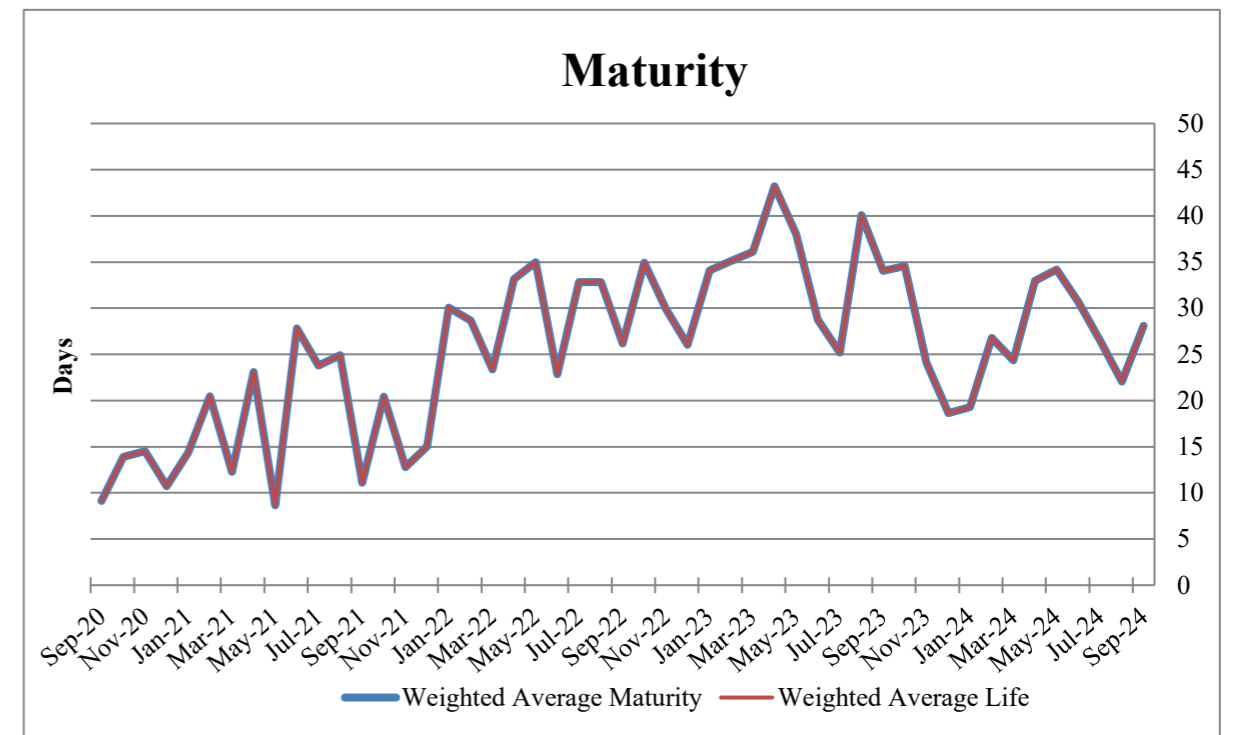
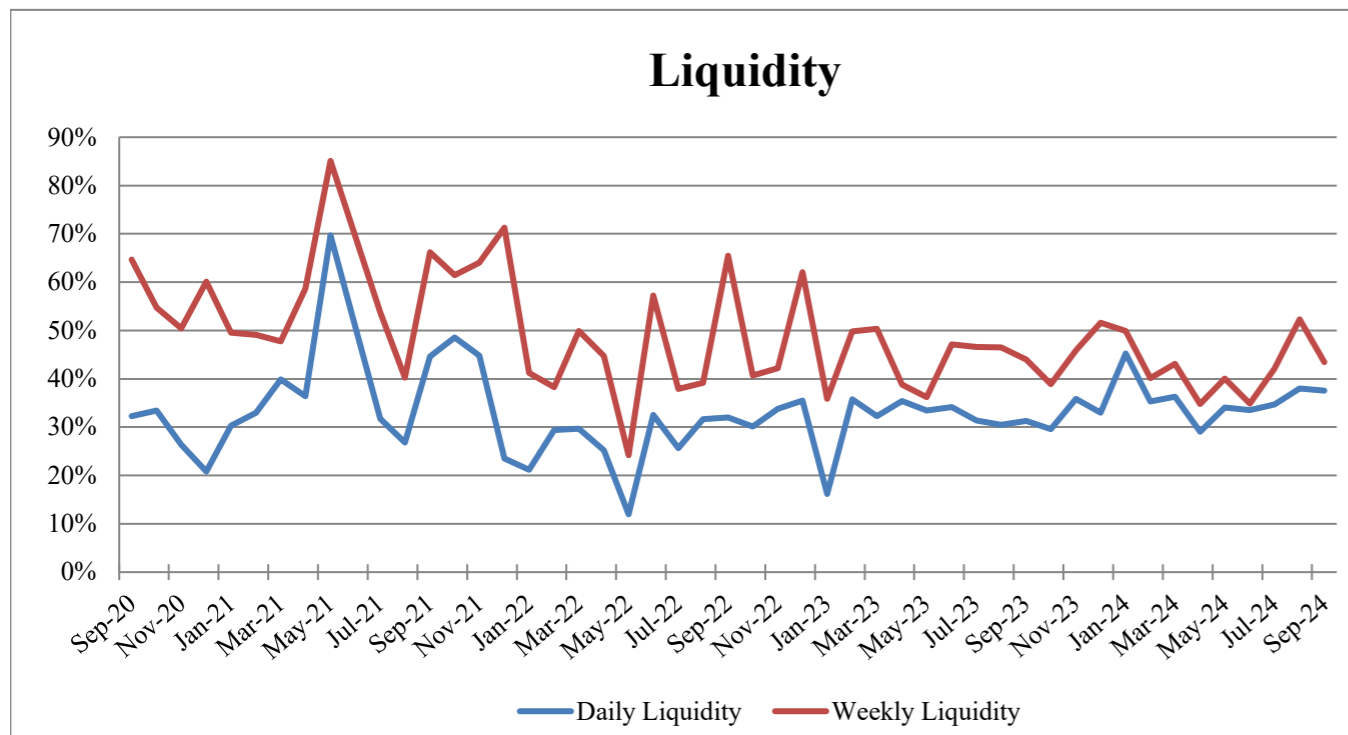
Sector Distribution	Book Value	Percent of Total
Treasury Debt	\$646,662,086	21.7%
Government Agency Debt	\$1,267,625,070	42.5%
Variable Rate Demand Note	\$0	0.0%
Other Municipal Debt	\$0	0.0%
Financial Company Commercial Paper	\$0	0.0%
Asset Backed Commercial Paper	\$0	0.0%
Other Commercial Paper	\$24,821,014	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	\$221,301,130	7.4%
Insurance Company Funding Agreement	\$0	0.0%
Investment Company	\$825,000,000	27.6%
Grand Total	\$2,985,409,300	100.0%



Limited Term Pool Liquidity and Maturity

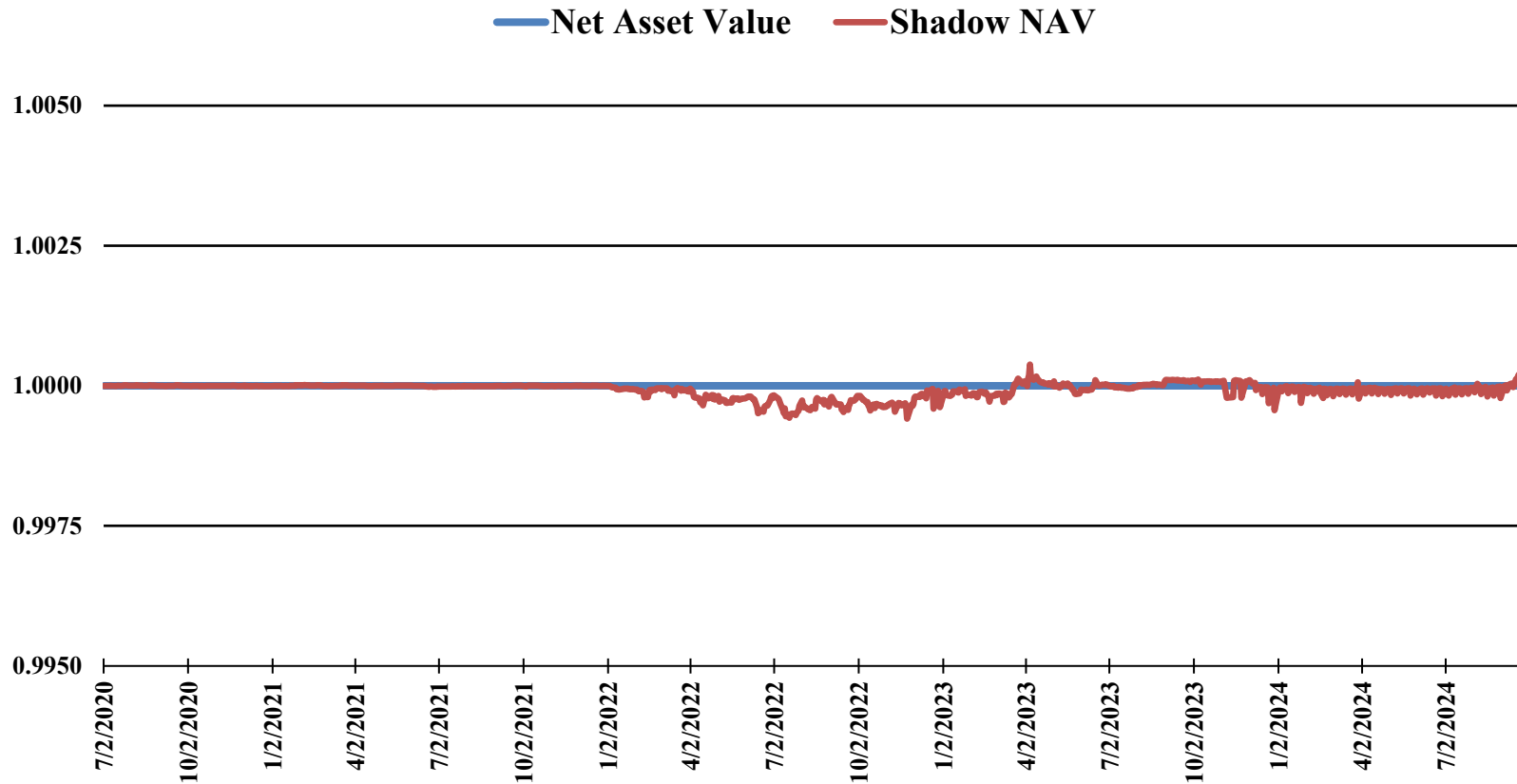
As of September 30, 2024

	9/30/2024	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	28.1	25.5	25.5	27.2	26.8	25.1
Weighted Average Life	28.1	25.5	25.5	27.2	26.8	25.2
Daily Liquidity	37.6%	36.7%	36.7%	36.0%	35.2%	40.8%
Weekly Liquidity	43.4%	45.9%	45.9%	42.3%	43.1%	56.8%



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