Limited Term Pool
Monthly Report

June 30, 2023

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 Term Pool
As of June 30, 2023

Category of Investment / Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
Financial Company Commercial Paper						
					0.00	0.00
Certificate of Deposit						
					0.00	0.00
Government Agency Debt						
Fed Home Loan Disco Note	313384HT9	0.00	2023-07-05	2023-07-05	200,000,000.00	199,947,194.00
Fed Home Loan Disco Note	313384HV4	0.00	2023-07-07	2023-07-07	100,000,000.00	99,947,444.00
Fed Home Loan Disco Note	313384JS9	0.00	2023-07-28	2023-07-28	100,000,000.00	99,660,417.00
Fed Home Loan Disco Note	313384JZ3	0.00	2023-08-04	2023-08-04	250,000,000.00	248,914,223.00
Fed Home Loan Disco Note	313384KC2	0.00	2023-08-07	2023-08-07	75,000,000.00	74,640,520.50
Fed Home Loan Disco Note	313384KD0	0.00	2023-08-08	2023-08-08	100,000,000.00	99,525,000.00
Fed Home Loan Disco Note	313384KP3	0.00	2023-08-18	2023-08-18	100,000,000.00	99,375,167.00
Fed Home Loan Disco Note	313384LD9	0.00	2023-09-01	2023-09-01	70,000,000.00	69,421,333.10
Fed Home Loan Disco Note	313384LH0	0.00	2023-09-05	2023-09-05	100,000,000.00	99,111,111.00
Fed Home Loan Disco Note	313384LJ6	0.00	2023-09-06	2023-09-06	75,000,000.00	74,324,271.00
Fed Home Loan Disco Note	313384LK3	0.00	2023-09-07	2023-09-07	125,000,000.00	123,834,687.50
Fed Home Loan Disco Note	313384MQ9	0.00	2023-10-06	2023-10-06	71,000,000.00	70,040,711.19
Fannie Mae Disco Note	313588HV0	0.00	2023-07-07	2023-07-07	75,000,000.00	74,961,999.75
					1,441,000,000.00	1,433,704,079.04
Investment Company						
Dreyfus Govt Fund	262006208	5.00	2023-07-03	2023-07-03	25,000,000.00	25,000,000.00
Fidelity Govt Fund	31607A703	5.03	2023-07-03	2023-07-03	100,000,000.00	100,000,000.00
Goldman Govt Fund	38141W273	5.02	2023-07-03	2023-07-03	100,000,000.00	100,000,000.00
Federated Govt Fund	608919718	4.97	2023-07-03	2023-07-03	25,000,000.00	25,000,000.00
Morgan Stanley Govt Fund	61747C707	5.02	2023-07-03	2023-07-03	150,000,000.00	150,000,000.00
Invesco Govt Fund	825252885	5.05	2023-07-03	2023-07-03	100,000,000.00	100,000,000.00
State Street Govt Fund	857492706	5.03	2023-07-03	2023-07-03	150,000,000.00	150,000,000.00
Allspring Govt Fund	949921126	5.02	2023-07-03	2023-07-03	75,000,000.00	75,000,000.00
					725,000,000.00	725,000,000.00
Other Commercial Paper						
					0.00	0.00
Government Agency Repurchase Agreement						
Scotia	N/A	5.08	2023-07-03	2023-07-03	131,908,373.51	131,908,373.51
Cantor	N/A	5.10	2023-07-03	2023-07-03	131,908,373.51	131,908,373.51
					263,816,747.03	263,816,747.03
Other Municipal Debt						
Inter-Pool Borrowings	N/A				0.00	0.00
					0.00	0.00
Treasury Debt						
Treasury Bill	912796Y37	0.00	2023-08-03	2023-08-03	75,000,000.00	74,674,791.00
Treasury Bill	912797GA9	0.00	2023-08-01	2023-08-01	75,000,000.00	74,709,939.75
Treasury Bill	912797GF8	0.00	2023-08-08	2023-08-08	75,000,000.00	74,632,500.00
Treasury Bill	912797GG6	0.00	2023-08-15	2023-08-15	75,000,000.00	74,549,395.50
Treasury Bill	912797GV3	0.00	2023-10-03	2023-10-03	100,000,000.00	98,680,567.00
Treasury Bill	912797HC4	0.00	2023-10-24	2023-10-24	75,000,000.00	73,774,986.00
					475,000,000.00	471,022,179.25
					2,904,816,747.03	2,893,543,005.32

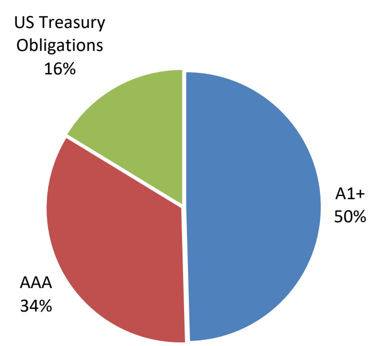
LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
As of June 30, 2023

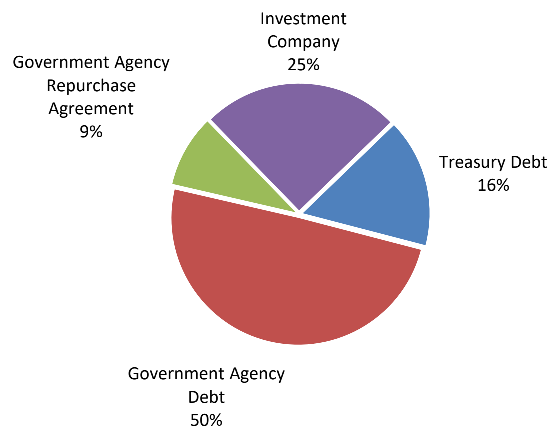
CREDIT RATING DISTRIBUTION

	Book Value	as % of Total
Short Term Ratings		
A1+	$1,433,704,079.04	49.55%
A1	$0.00	0.00%
Subtotal	$1,433,704,079.04	49.55%
Long Term Ratings		
AAA	$988,816,747.03	34.17%
AA+	$0.00	0.00%
AA	$0.00	0.00%
AA-	$0.00	0.00%
A+	$0.00	0.00%
A	$0.00	0.00%
A-	$0.00	0.00%
Subtotal	$988,816,747.03	34.17%
US Treasury Obligations	$471,022,179.25	16.28%
Grand Total	$2,893,543,005.32	100.00%

SECTOR DISTRIBUTION

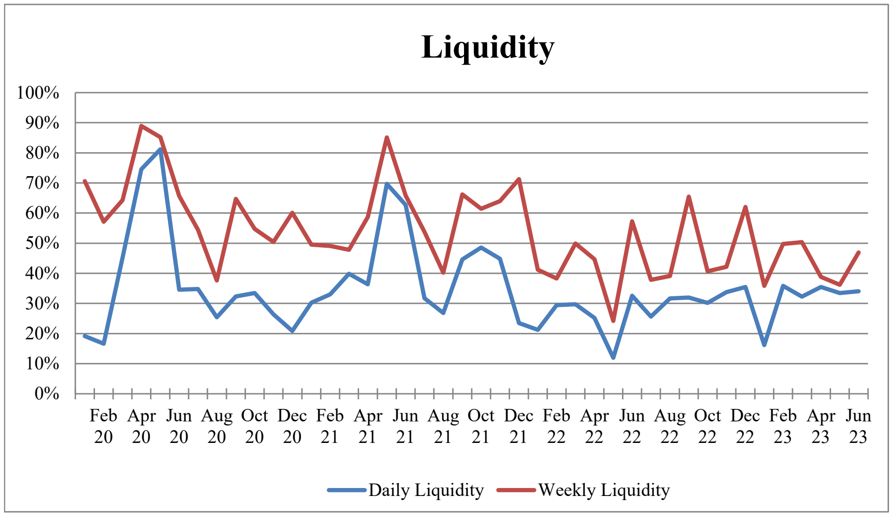
	Book Value	as % of Total
Treasury Debt	$471,022,179.25	16.28%
Government Agency Debt	$1,433,704,079.04	49.55%
Variable Rate Demand Note	$0.00	0.00%
Other Municipal Debt	$0.00	0.00%
Financial Company Commercial Paper	$0.00	0.00%
Asset Backed Commercial Paper	$0.00	0.00%
Other Commercial Paper	$0.00	0.00%
Certificate of Deposit	$0.00	0.00%
Structured Investment Vehicle Note	$0.00	0.00%
Treasury Repurchase Agreement	$0.00	0.00%
Government Agency Repurchase Agreement	$263,816,747.03	9.12%
Insurance Company Funding Agreement	$0.00	0.00%
Investment Company	$725,000,000.00	25.06%
Grand Total	$2,893,543,005.32	100.00%

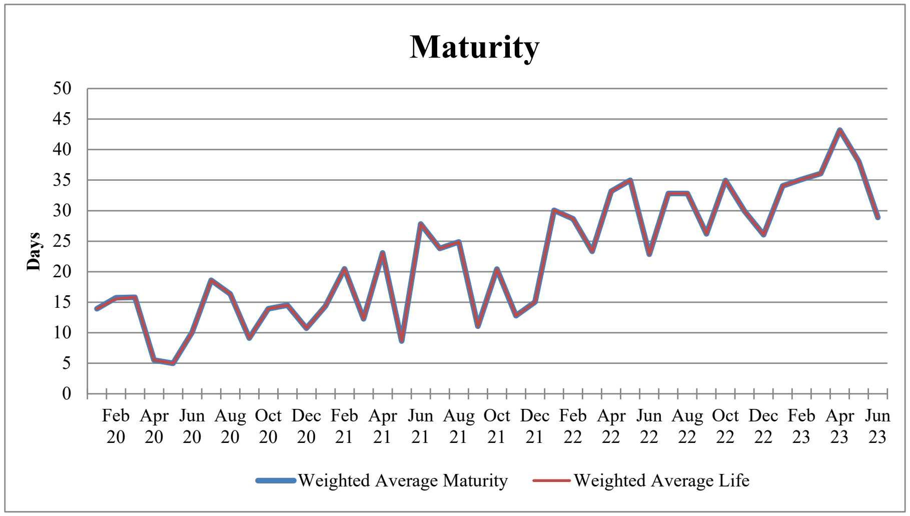


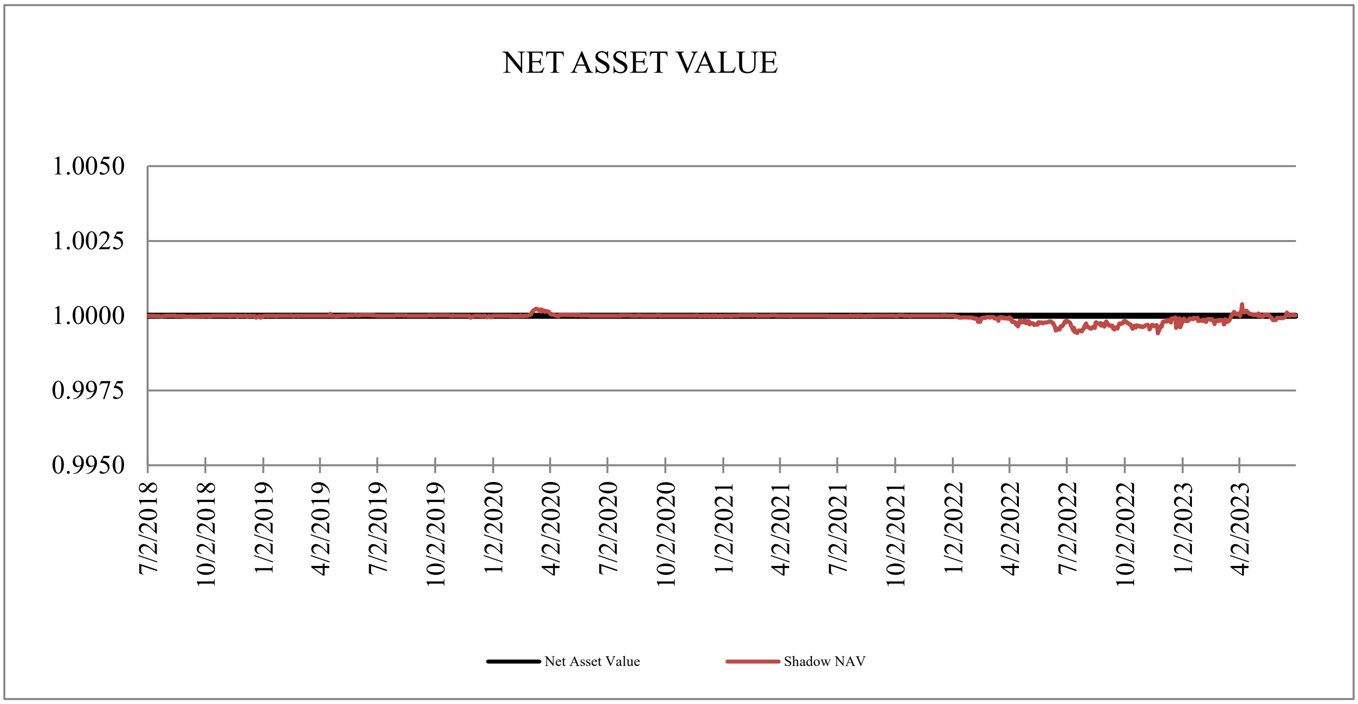


LIMITED TERM POOL LIQUIDITY AND MATURITY
As of June 30, 2023

	6/30/2023	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	28.88	36.71	33.17	35.90	33.17	24.81
Weighted Average Life	28.88	36.71	33.17	35.90	33.17	24.82
Daily Liquidity	34.04%	34.30%	31.32%	31.19%	31.32%	41.47%
Weekly Liquidity	46.95%	40.65%	45.44%	42.99%	45.44%	58.25%







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 maximimum divergence has been 0.000587