June 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.

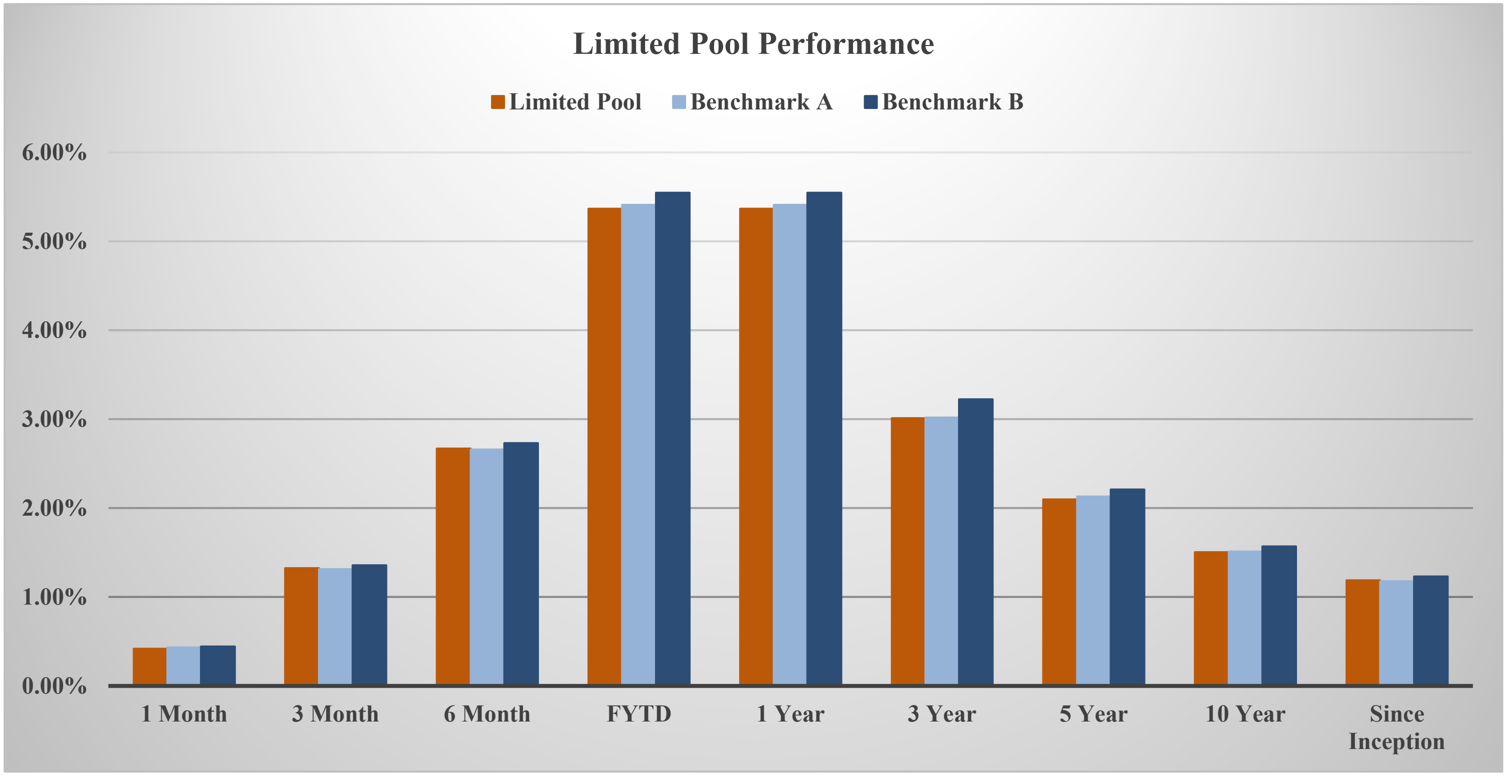
Commonwealth of Kentucky
Holly M. Johnson, Secretary
FINANCE AND ADMINISTRATION CABINET

TEAM KENTUCKY™

Limited Pool — Performance Results July 2011 through June 2024

Time Period	Limited Pool	Benchmark A*	Benchmark B**
1 Month	0.418%	0.431%	0.445%
3 Month	1.326%	1.315%	1.356%
6 Month	2.670%	2.658%	2.731%
FYTD	5.367%	5.410%	5.546%
1 Year	5.367%	5.410%	5.546%
3 Year	3.010%	3.018%	3.225%
5 Year	2.097%	2.132%	2.210%
10 Year	1.506%	1.511%	1.571%
Since July 2011	1.188%	1.178%	1.232%

*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.



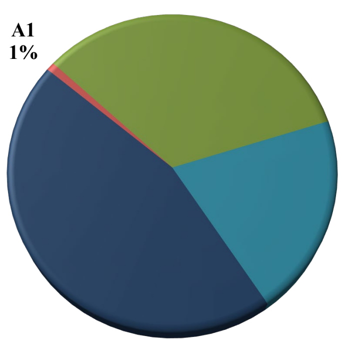
Limited Term Pool Holdings Summary
As of June 30, 2024

Category	Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Prinicipal	Amortized Cost
Investment Company	Fidelity Govt Fund	31607A703	5.25	2024-07-01	2024-07-01	$175,000,000	$175,000,000
Investment Company	Federated Govt Fund	608919718	5.22	2024-07-01	2024-07-01	$175,000,000	$175,000,000
Investment Company	Invesco Govt Fund	825252885	5.25	2024-07-01	2024-07-01	$175,000,000	$175,000,000
Investment Company	State Street Govt Fund	857492706	5.25	2024-07-01	2024-07-01	$225,000,000	$225,000,000
Government Agency Debt	Fed Home Loan Disco Note	313384A58	0.00	2024-08-02	2024-08-02	$100,000,000	$99,533,333
Government Agency Debt	Fed Home Loan Disco Note	313384B99	0.00	2024-08-14	2024-08-14	$125,000,000	$124,199,445
Government Agency Debt	Fed Home Loan Disco Note	313384E54	0.00	2024-09-03	2024-09-03	$100,000,000	$99,067,556
Government Agency Debt	Fed Home Loan Disco Note	313384E88	0.00	2024-09-06	2024-09-06	$250,000,000	$247,570,786
Government Agency Debt	Fed Home Loan Disco Note	313384F46	0.00	2024-09-10	2024-09-10	$100,000,000	$98,969,514
Government Agency Debt	Fed Home Loan Disco Note	313384G45	0.00	2024-09-18	2024-09-18	$100,000,000	$98,854,500
Government Agency Debt	Fed Home Loan Disco Note	313384G60	0.00	2024-09-20	2024-09-20	$100,000,000	$98,821,450
Government Agency Debt	Fed Home Loan Disco Note	313384YZ6	0.00	2024-07-05	2024-07-05	$40,000,000	$39,976,711
Government Agency Debt	Fed Home Loan Disco Note	313384ZC6	0.00	2024-07-08	2024-07-08	$75,000,000	$74,923,730
Government Agency Debt	Fed Home Loan Disco Note	313384ZP7	0.00	2024-07-19	2024-07-19	$100,000,000	$99,737,000
Government Agency Debt	Fed Home Loan Disco Note	313384ZS1	0.00	2024-07-22	2024-07-22	$75,000,000	$74,770,969
Government Agency Debt	Fed Home Loan Disco Note	313384ZW2	0.00	2024-07-26	2024-07-26	$150,000,000	$149,454,687
Treasury Debt	Treasury Bill	912797GB7	0.00	2024-07-11	2024-07-11	$100,000,000	$99,854,375
Treasury Debt	Treasury Bill	912797KC0	0.00	2024-08-22	2024-08-22	$75,000,000	$74,431,792
Treasury Debt	Treasury Bill	912797KR7	0.00	2024-07-30	2024-07-30	$100,000,000	$99,580,153
Treasury Debt	Treasury Bill	912797KW6	0.00	2024-08-06	2024-08-06	$75,000,000	$74,606,925
Treasury Debt	Treasury Bill	912797KX4	0.00	2024-08-13	2024-08-13	$100,000,000	$99,374,529
Treasury Debt	Treasury Bill	912797KZ9	0.00	2024-08-27	2024-08-27	$75,000,000	$74,378,938
Treasury Debt	Treasury Bill	912797LA3	0.00	2024-09-03	2024-09-03	$75,000,000	$74,302,653
Other Commercial Paper	PFIZER INC	71708EH57	0.00	2024-08-05	2024-08-05	$25,000,000	$24,870,695
Other Commercial Paper	TOYOTA MOTOR CREDIT (	89233GGN0	0.00	2024-07-22	2024-07-22	$25,000,000	$24,922,854
Government Agency Repurchase Agreement	Scotia	N/A	5.41	2024-07-01	2024-07-01	$116,493,714	$116,493,714
Government Agency Repurchase Agreement	Cantor	N/A	5.41	2024-07-01	2024-07-01	$116,493,714	$116,493,714
						$2,947,987,427	**$2,935,190,020**

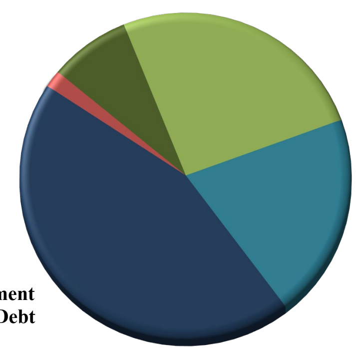
Limited Term Pool Rating and Sector Distributions

As of June 30, 2024

Credit Rating Distribution	Book Value	Percent of Total
Short Term Ratings		
A1+	$1,330,802,534	45.3%
A1	$24,870,695	0.8%
Subtotal	$1,355,673,229	46.2%
Long Term Ratings		
AAA	$982,987,427	33.5%
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	$982,987,427	33.5%
US Treasury Obligations	$596,529,365	20.3%
Grand Total	$2,935,190,020	100.0%



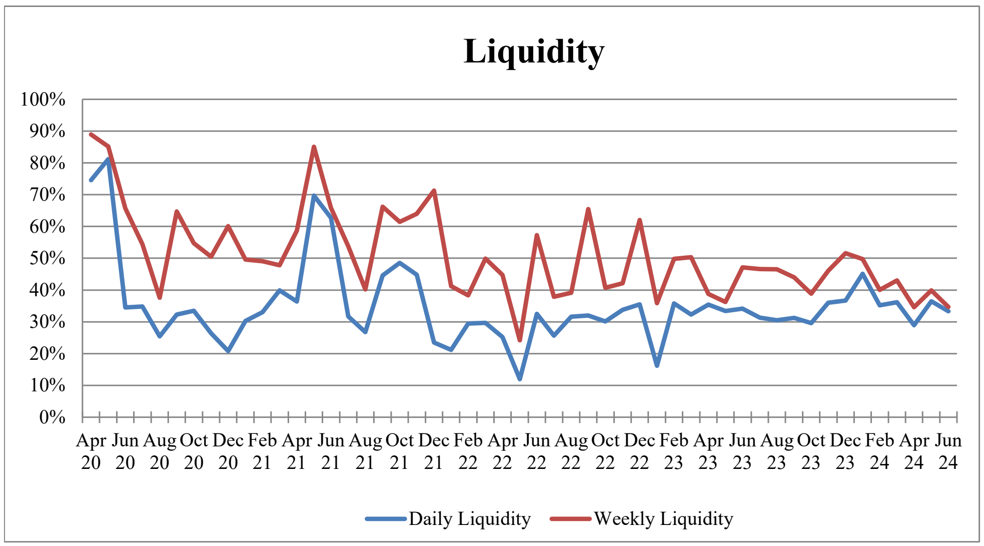
Sector Distribution	Book Value	Percent of Total
Treasury Debt	$596,529,365	20.3%
Government Agency Debt	$1,305,879,680	44.5%
Variable Rate Demand Note	$0	0.0%
Other Municipal Debt	$0	0.0%
Financial Company Commercial Paper	$0	0.0%
Asset Backed Commercial Paper	$0	0.0%
Other Commercial Paper	$49,793,549	1.7%
Certificate of Deposit	$0	0.0%
Structured Investment Vehicle Note	$0	0.0%
Treasury Repurchase Agreement	$0	0.0%
Government Agency Repurchase Agreement	$232,987,427	7.9%
Insurance Company Funding Agreement	$0	0.0%
Investment Company	$750,000,000	25.6%
Grand Total	$2,935,190,020	100.0%

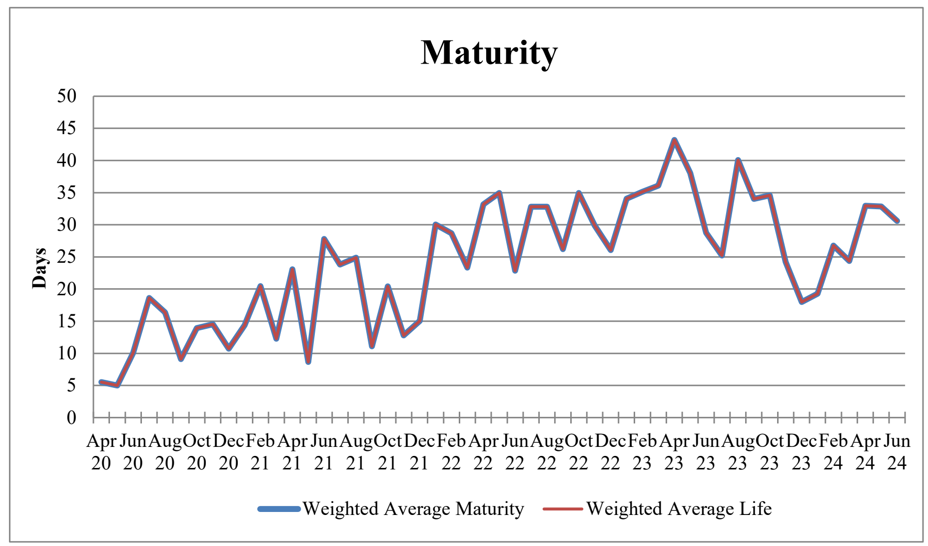


Limited Term Pool Liquidity and Maturity

As of June 30, 2024

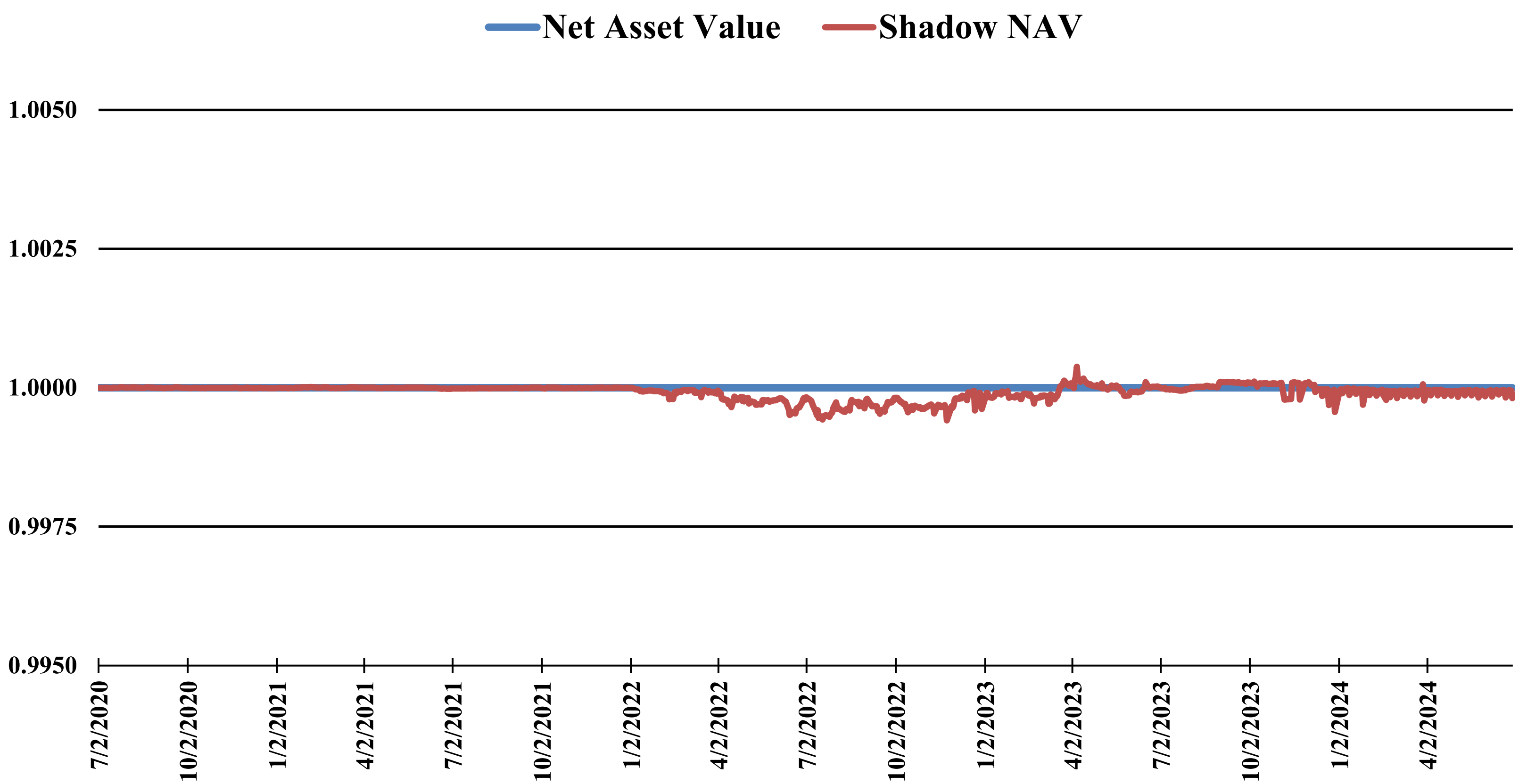
	6/30/2024	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	30.6	32.1	28.6	27.8	28.6	25.1
Weighted Average Life	30.6	32.1	28.6	27.8	28.6	25.1
Daily Liquidity	33.3%	32.9%	34.2%	35.9%	34.2%	40.9%
Weekly Liquidity	34.7%	36.4%	43.0%	40.3%	43.0%	57.0%





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 maximimum divergence has been 0.0005871