



July 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



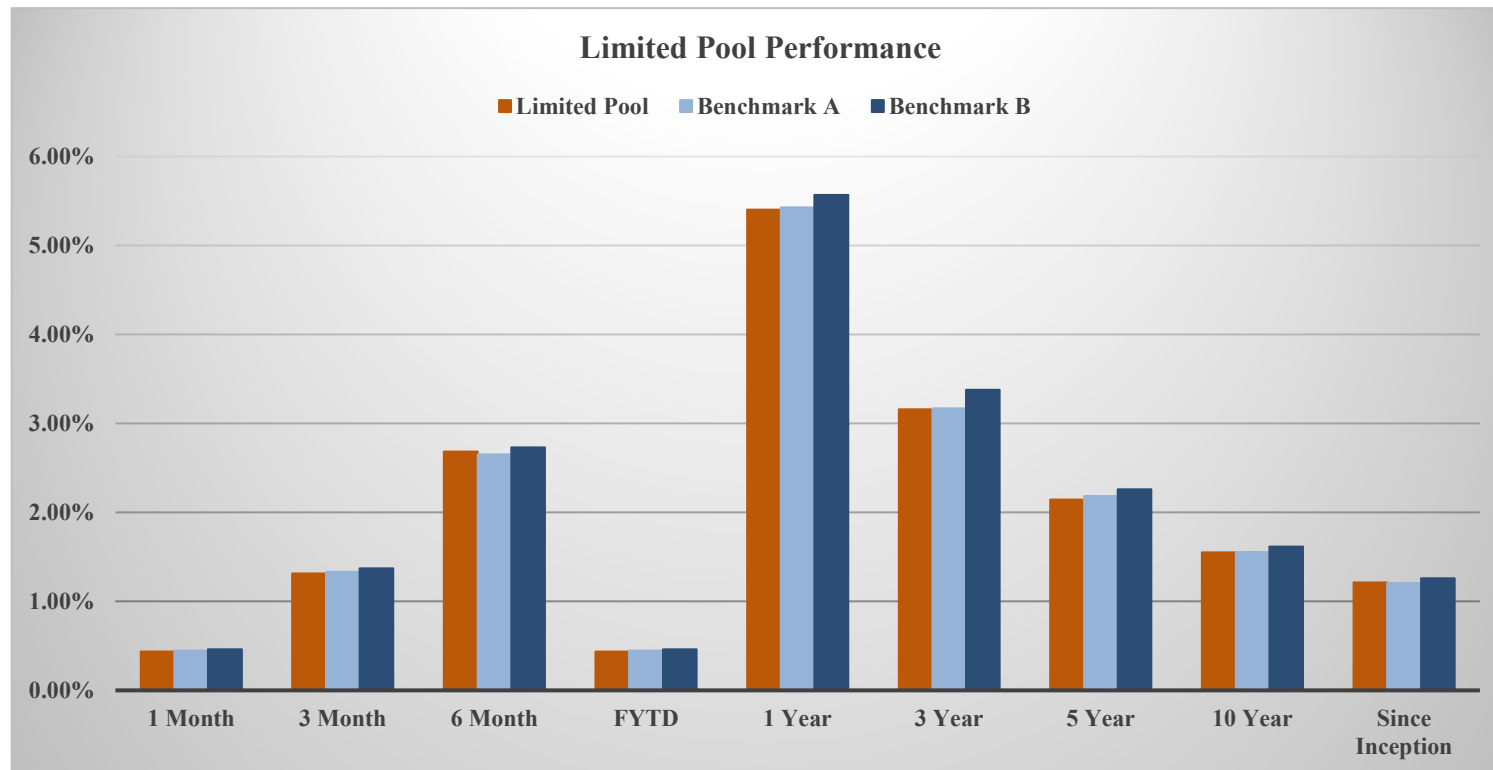
Time Period	Limited Pool	Benchmark A*	Benchmark B**
1 Month	0.435%	0.448%	0.460%
3 Month	1.312%	1.330%	1.371%
6 Month	2.683%	2.654%	2.731%
FYTD	0.435%	0.448%	0.460%
1 Year	5.404%	5.430%	5.567%
3 Year	3.159%	3.170%	3.380%
5 Year	2.146%	2.183%	2.261%
10 Year	1.550%	1.556%	1.617%
Since July 2011	1.214%	1.205%	1.260%

*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.



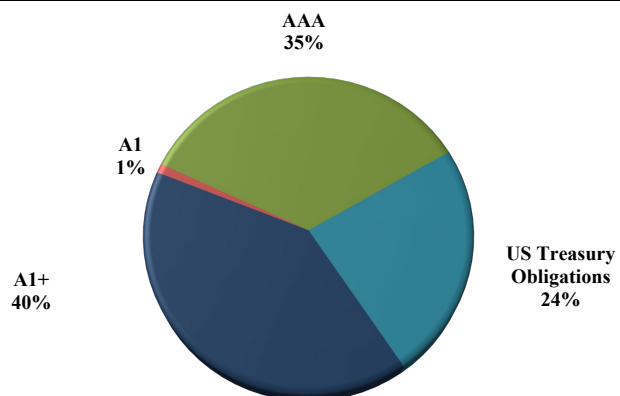
Limited Term Pool Holdings Summary
As of July 31, 2024

Category	Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
Investment Company	Fidelity Govt Fund	31607A703	5.26	2024-08-01	2024-08-01	\$175,000,000	\$175,000,000
Investment Company	Goldman Govt Fund	38141W273	5.21	2024-08-01	2024-08-01	\$125,000,000	\$125,000,000
Investment Company	Federated Govt Fund	608919718	5.24	2024-08-01	2024-08-01	\$175,000,000	\$175,000,000
Investment Company	Invesco Govt Fund	825252885	5.23	2024-08-01	2024-08-01	\$175,000,000	\$175,000,000
Government Agency Debt	Fed Home Loan Disco Note	313384A58	0.00	2024-08-02	2024-08-02	\$100,000,000	\$99,985,417
Government Agency Debt	Fed Home Loan Disco Note	313384B99	0.00	2024-08-14	2024-08-14	\$125,000,000	\$124,763,473
Government Agency Debt	Fed Home Loan Disco Note	313384E54	0.00	2024-09-03	2024-09-03	\$100,000,000	\$99,519,208
Government Agency Debt	Fed Home Loan Disco Note	313384E88	0.00	2024-09-06	2024-09-06	\$250,000,000	\$248,694,750
Government Agency Debt	Fed Home Loan Disco Note	313384F46	0.00	2024-09-10	2024-09-10	\$100,000,000	\$99,419,444
Government Agency Debt	Fed Home Loan Disco Note	313384G45	0.00	2024-09-18	2024-09-18	\$100,000,000	\$99,304,000
Government Agency Debt	Fed Home Loan Disco Note	313384G60	0.00	2024-09-20	2024-09-20	\$100,000,000	\$99,272,500
Government Agency Debt	Fed Home Loan Disco Note	313384H51	0.00	2024-09-27	2024-09-27	\$50,000,000	\$49,587,938
Government Agency Debt	Fed Home Loan Disco Note	313384H93	0.00	2024-10-01	2024-10-01	\$75,000,000	\$74,337,896
Government Agency Debt	Fed Home Loan Disco Note	313384J42	0.00	2024-10-04	2024-10-04	\$75,000,000	\$74,307,333
Treasury Debt	Treasury Bill	912797KC0	0.00	2024-08-22	2024-08-22	\$75,000,000	\$74,770,532
Treasury Debt	Treasury Bill	912797KW6	0.00	2024-08-06	2024-08-06	\$75,000,000	\$74,945,406
Treasury Debt	Treasury Bill	912797KX4	0.00	2024-08-13	2024-08-13	\$100,000,000	\$99,825,450
Treasury Debt	Treasury Bill	912797KZ9	0.00	2024-08-27	2024-08-27	\$75,000,000	\$74,716,709
Treasury Debt	Treasury Bill	912797LA3	0.00	2024-09-03	2024-09-03	\$75,000,000	\$74,640,431
Treasury Debt	Treasury Bill	912797LS4	0.00	2024-10-08	2024-10-08	\$100,000,000	\$99,017,778
Treasury Debt	Treasury Bill	912797LT2	0.00	2024-10-15	2024-10-15	\$75,000,000	\$74,189,844
Treasury Debt	Treasury Bill	912797LV7	0.00	2024-10-29	2024-10-29	\$75,000,000	\$74,041,192
Other Commercial Paper	PFIZER INC	71708EH57	0.00	2024-08-05	2024-08-05	\$25,000,000	\$24,985,222
Other Commercial Paper	TOYOTA MOTOR CREDIT CORP	89233GLK0	0.00	2024-11-19	2024-11-19	\$25,000,000	\$24,598,195
Government Agency Repurchase Agreement	Scotia	N/A	5.43	2024-08-01	2024-08-01	\$143,962,890	\$143,962,890
Government Agency Repurchase Agreement	Cantor	N/A	5.42	2024-08-01	2024-08-01	\$143,962,890	\$143,962,890
						\$2,712,925,779	\$2,702,848,494

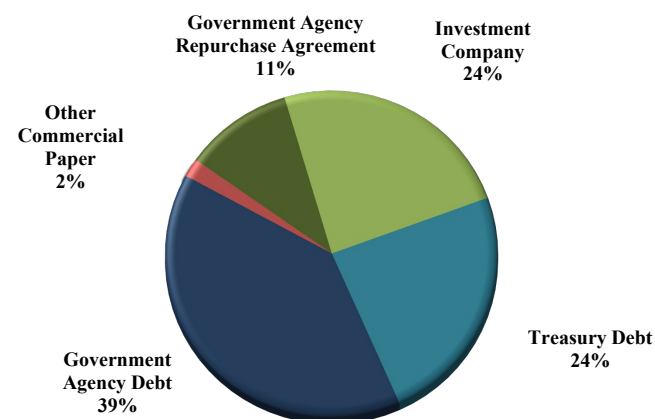
Limited Term Pool Rating and Sector Distributions

As of July 31, 2024

Credit Rating Distribution	Book Value	Percent of Total
Short Term Ratings		
A1+	\$1,093,790,152	40.5%
A1	\$24,985,222	0.9%
Subtotal	\$1,118,775,374	41.4%
Long Term Ratings		
AAA	\$937,925,779	34.7%
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	\$937,925,779	34.7%
US Treasury Obligations	\$646,147,340	23.9%
Grand Total	\$2,702,848,494	100.0%



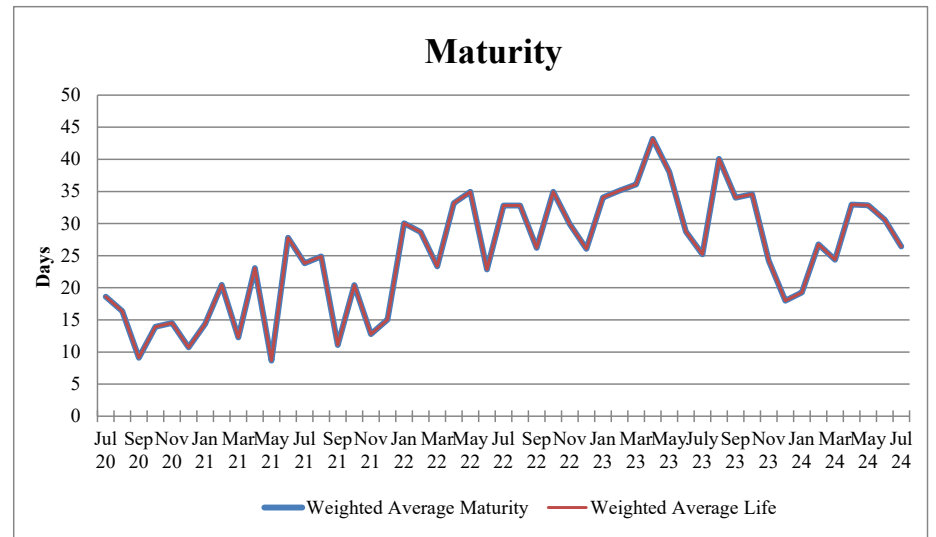
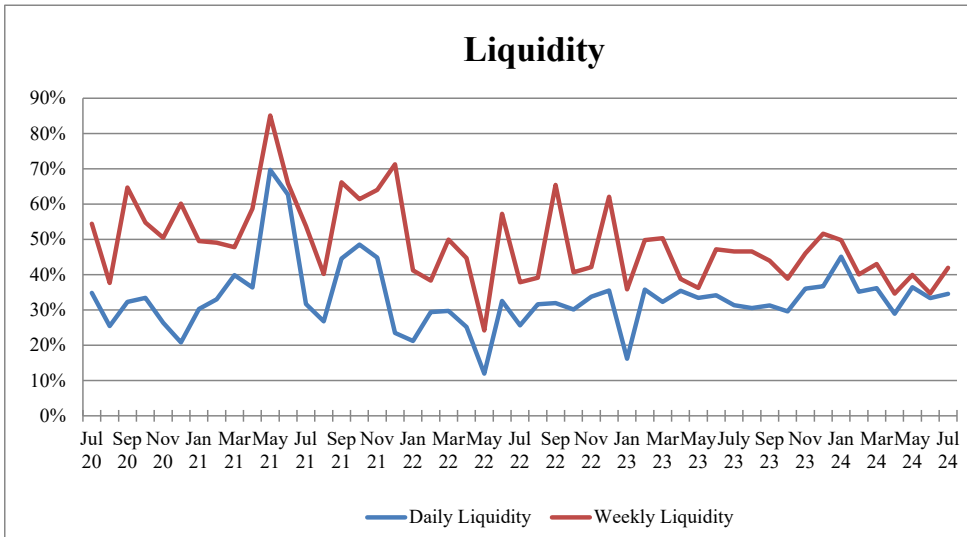
Sector Distribution	Book Value	Percent of Total
Treasury Debt	\$646,147,340	23.9%
Government Agency Debt	\$1,069,191,958	39.6%
Variable Rate Demand Note	\$0	0.0%
Other Municipal Debt	\$0	0.0%
Financial Company Commercial Paper	\$0	0.0%
Asset Backed Commercial Paper	\$0	0.0%
Other Commercial Paper	\$49,583,417	1.8%
Certificate of Deposit	\$0	0.0%
Structured Investment Vehicle Note	\$0	0.0%
Treasury Repurchase Agreement	\$0	0.0%
Government Agency Repurchase Agreement	\$287,925,779	10.7%
Insurance Company Funding Agreement	\$0	0.0%
Investment Company	\$650,000,000	24.0%
Grand Total	\$2,702,848,494	100.0%



Limited Term Pool Liquidity and Maturity

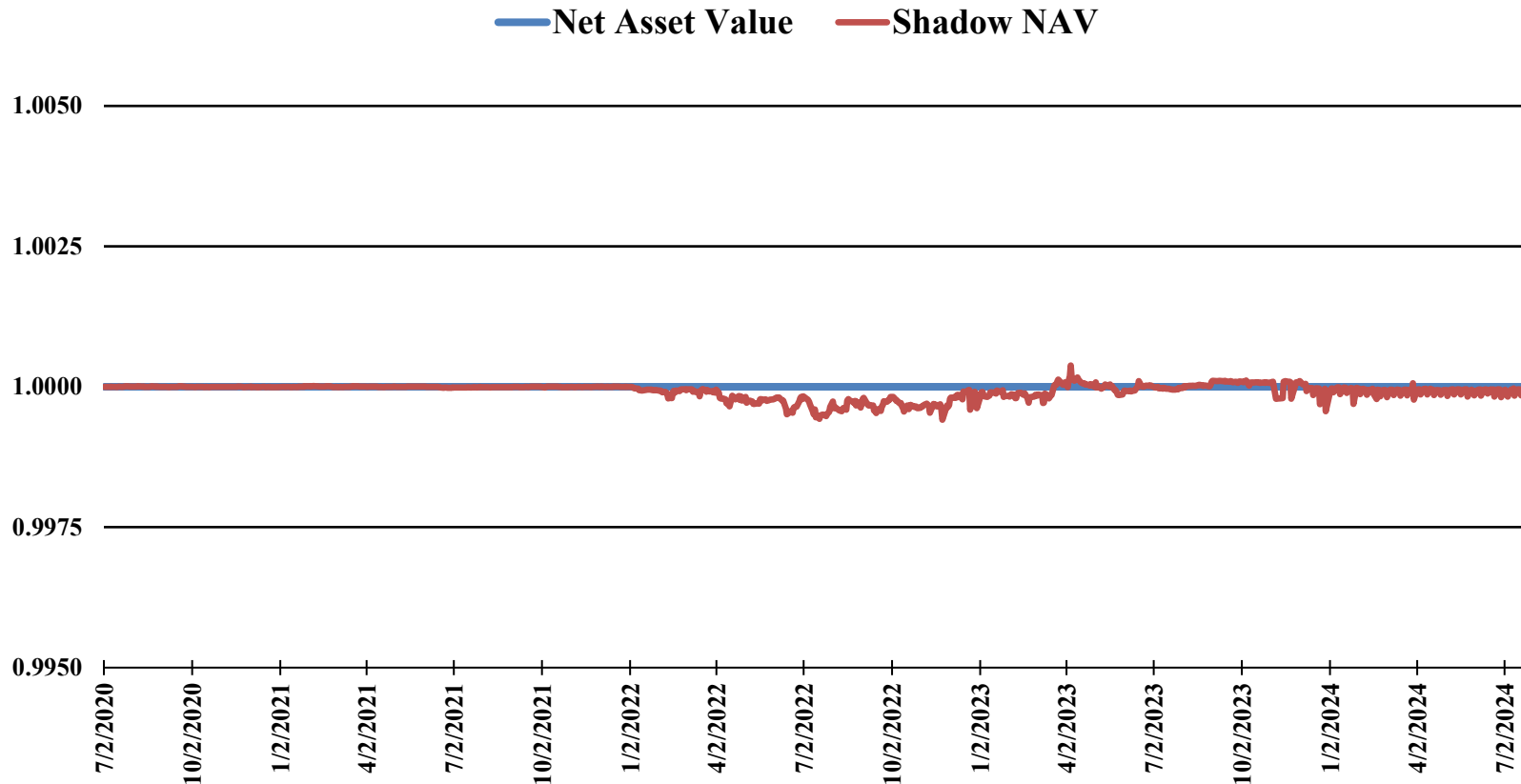
As of July 31, 2024

	7/31/2024	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	26.4	30.0	26.4	27.6	28.7	25.1
Weighted Average Life	26.4	30.0	26.4	27.6	28.7	25.1
Daily Liquidity	34.6%	34.8%	34.6%	35.7%	34.5%	40.8%
Weekly Liquidity	41.9%	38.9%	41.9%	40.6%	42.6%	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