



October 2023

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 October 2023

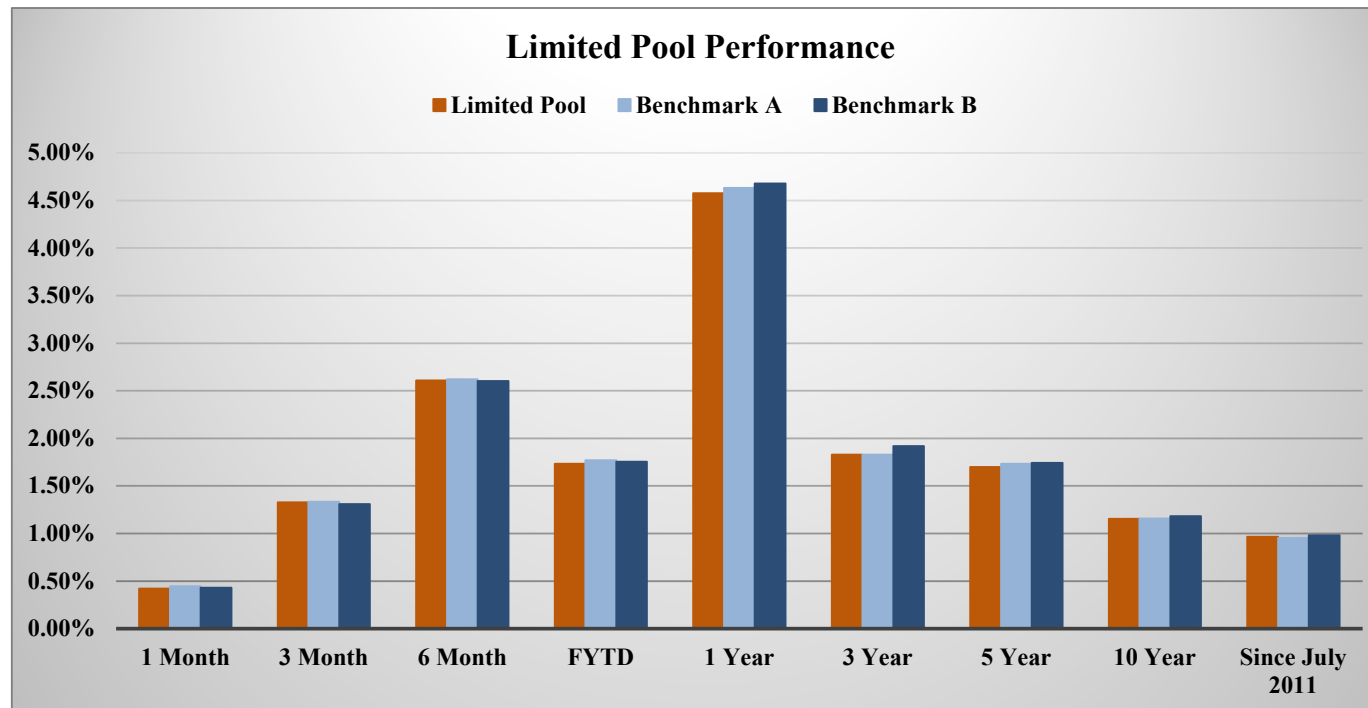
Time Period	Limited Pool	Benchmark A*	Benchmark B**
1 Month	0.423%	0.446%	0.430%
3 Month	1.327%	1.335%	1.311%
6 Month	2.610%	2.621%	2.604%
FYTD	1.732%	1.770%	1.756%
1 Year	4.577%	4.634%	4.678%
3 Year	1.829%	1.830%	1.918%
5 Year	1.700%	1.734%	1.743%
10 Year	1.156%	1.158%	1.184%
Since Inception	0.965%	0.953%	0.982%

*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 October 31, 2023

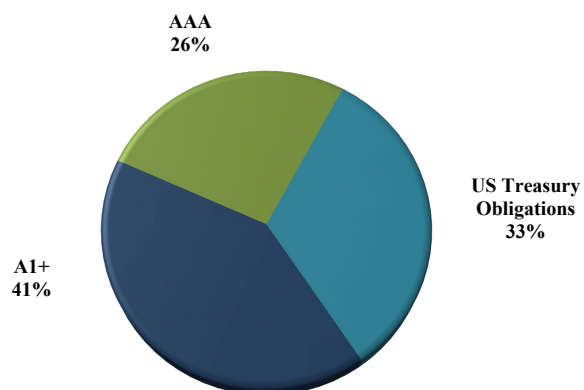
Category	Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
Investment Company	Blackrock Liq Fund	09248U700	5.24	2023-11-01	2023-11-01	\$25,000,000	\$25,000,000
Investment Company	Fidelity Govt Fund	31607A703	5.28	2023-11-01	2023-11-01	\$100,000,000	\$100,000,000
Investment Company	Federated Govt Fund	608919718	5.26	2023-11-01	2023-11-01	\$50,000,000	\$50,000,000
Investment Company	Morgan Stanley Govt Fund	61747C707	5.25	2023-11-01	2023-11-01	\$75,000,000	\$75,000,000
Investment Company	Invesco Govt Fund	825252885	5.27	2023-11-01	2023-11-01	\$75,000,000	\$75,000,000
Investment Company	State Street Govt Fund	857492706	5.30	2023-11-01	2023-11-01	\$150,000,000	\$150,000,000
Investment Company	Allspring Govt Fund	949921126	5.29	2023-11-01	2023-11-01	\$175,000,000	\$175,000,000
Government Agency Debt	Fed Home Loan Disco Note	313384NS4	0.00	2023-11-01	2023-11-01	\$100,000,000	\$100,000,000
Government Agency Debt	Fed Home Loan Disco Note	313384NU9	0.00	2023-11-03	2023-11-03	\$100,000,000	\$99,970,778
Government Agency Debt	Fed Home Loan Disco Note	313384NX3	0.00	2023-11-06	2023-11-06	\$100,000,000	\$99,926,944
Government Agency Debt	Fed Home Loan Disco Note	313384PF0	0.00	2023-11-14	2023-11-14	\$75,000,000	\$74,856,594
Government Agency Debt	Fed Home Loan Disco Note	313384PY9	0.00	2023-12-01	2023-12-01	\$75,000,000	\$74,668,750
Government Agency Debt	Fed Home Loan Disco Note	313384QB8	0.00	2023-12-04	2023-12-04	\$100,000,000	\$99,514,167
Government Agency Debt	Fed Home Loan Disco Note	313384QF9	0.00	2023-12-08	2023-12-08	\$125,000,000	\$124,318,455
Government Agency Debt	Fed Home Loan Disco Note	313384QR3	0.00	2023-12-18	2023-12-18	\$50,000,000	\$49,652,070
Government Agency Debt	Fed Home Loan Disco Note	313384RH4	0.00	2024-01-03	2024-01-03	\$125,000,000	\$123,842,813
Government Agency Debt	Fed Home Loan Disco Note	313384RK7	0.00	2024-01-05	2024-01-05	\$200,000,000	\$198,091,077
Government Agency Debt	Fed Home Loan Disco Note	313384RP6	0.00	2024-01-09	2024-01-09	\$75,000,000	\$74,235,969
Government Agency Debt	Fed Home Loan Disco Note	313384RX9	0.00	2024-01-17	2024-01-17	\$100,000,000	\$98,859,972
Treasury Debt	Treasury Bill	912796YT0	0.00	2023-11-02	2023-11-02	\$75,000,000	\$74,989,029
Treasury Debt	Treasury Bill	912797FJ1	0.00	2023-11-09	2023-11-09	\$75,000,000	\$74,912,208
Treasury Debt	Treasury Bill	912797GC5	0.00	2024-01-11	2024-01-11	\$50,000,000	\$49,473,910
Treasury Debt	Treasury Bill	912797GE1	0.00	2024-02-01	2024-02-01	\$75,000,000	\$73,984,167
Treasury Debt	Treasury Bill	912797HM2	0.00	2023-11-28	2023-11-28	\$75,000,000	\$74,703,254
Treasury Debt	Treasury Bill	912797HN0	0.00	2023-12-05	2023-12-05	\$200,000,000	\$198,999,834
Treasury Debt	Treasury Bill	912797HU4	0.00	2023-12-12	2023-12-12	\$75,000,000	\$74,548,573
Treasury Debt	Treasury Bill	912797HV2	0.00	2023-12-19	2023-12-19	\$50,000,000	\$49,645,600
Treasury Debt	Treasury Bill	912797HX8	0.00	2024-01-02	2024-01-02	\$100,000,000	\$99,084,639
Treasury Debt	Treasury Bill	912797JC2	0.00	2024-02-06	2024-02-06	\$125,000,000	\$123,205,298
Treasury Debt	Treasury Bill	912797JF5	0.00	2024-02-27	2024-02-27	\$75,000,000	\$73,689,708
Government Agency Repurchase Agreement	Scotia	N/A	5.39	2023-11-01	2023-11-01	\$63,609,742	\$63,609,742
Government Agency Repurchase Agreement	Cantor	N/A	5.36	2023-11-01	2023-11-01	\$63,609,742	\$63,609,742

\$2,977,219,484 \$2,962,393,289

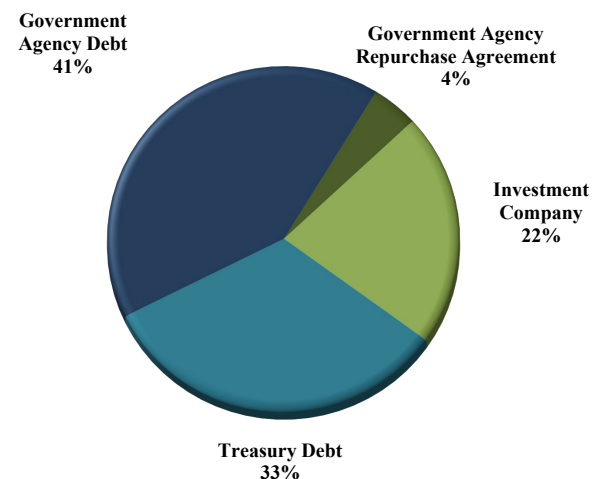
Limited Term Pool Rating and Sector Distributions

As of October 31, 2023

Credit Rating Distribution	Book Value	Percent of Total
Short Term Ratings		
A1+	\$1,217,937,587	41.1%
A1	\$0	0.0%
Subtotal	\$1,217,937,587	41.1%
Long Term Ratings		
AAA	\$777,219,484	26.2%
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	\$777,219,484	26.2%
US Treasury Obligations	\$967,236,218	32.7%
Grand Total	\$2,962,393,289	100.0%

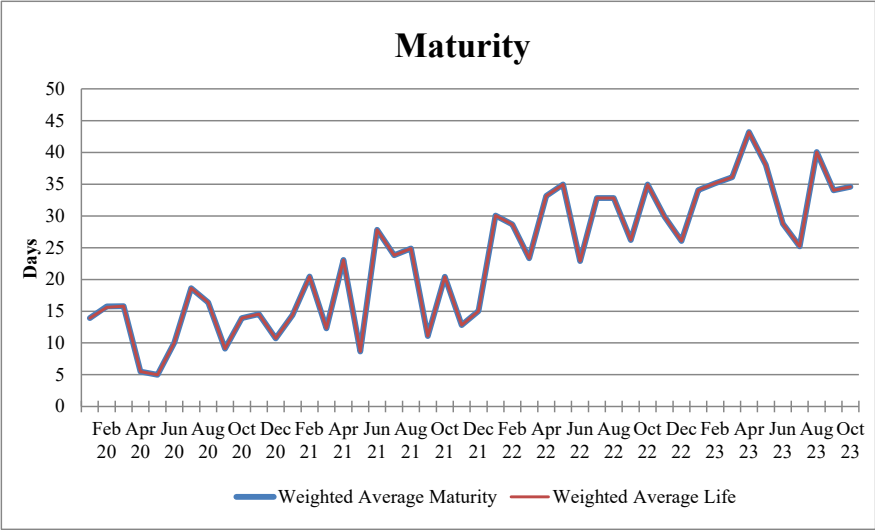
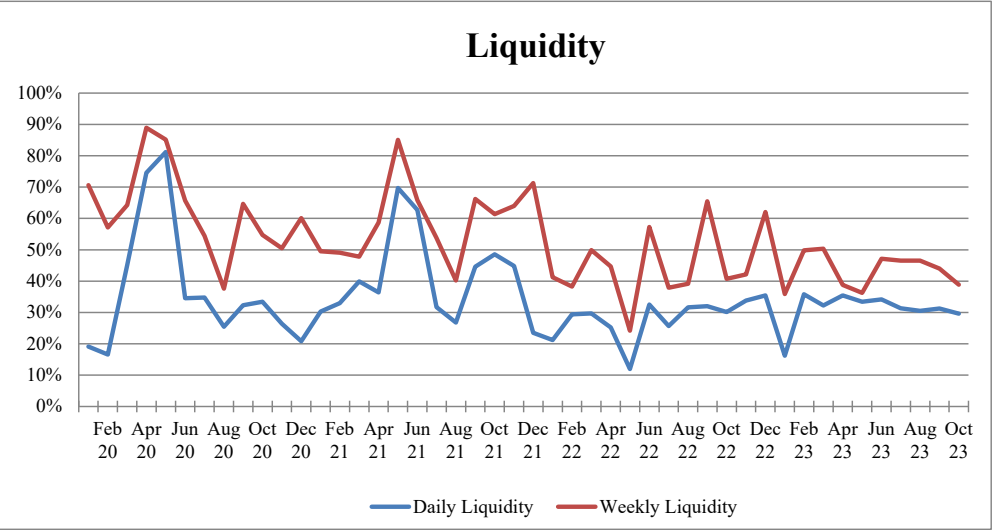


Sector Distribution	Book Value	Percent of Total
Treasury Debt	\$967,236,218	32.7%
Government Agency Debt	\$1,217,937,587	41.1%
Variable Rate Demand Note	\$0	0.0%
Other Municipal Debt	\$0	0.0%
Financial Company Commercial Paper	\$0	0.0%
Asset Backed Commercial Paper	\$0	0.0%
Other Commercial Paper	\$0	0.0%
Certificate of Deposit	\$0	0.0%
Structured Investment Vehicle Note	\$0	0.0%
Treasury Repurchase Agreement	\$0	0.0%
Government Agency Repurchase Agreement	\$127,219,484	4.3%
Insurance Company Funding Agreement	\$0	0.0%
Investment Company	\$650,000,000	21.9%
Grand Total	\$2,962,393,289	100.0%



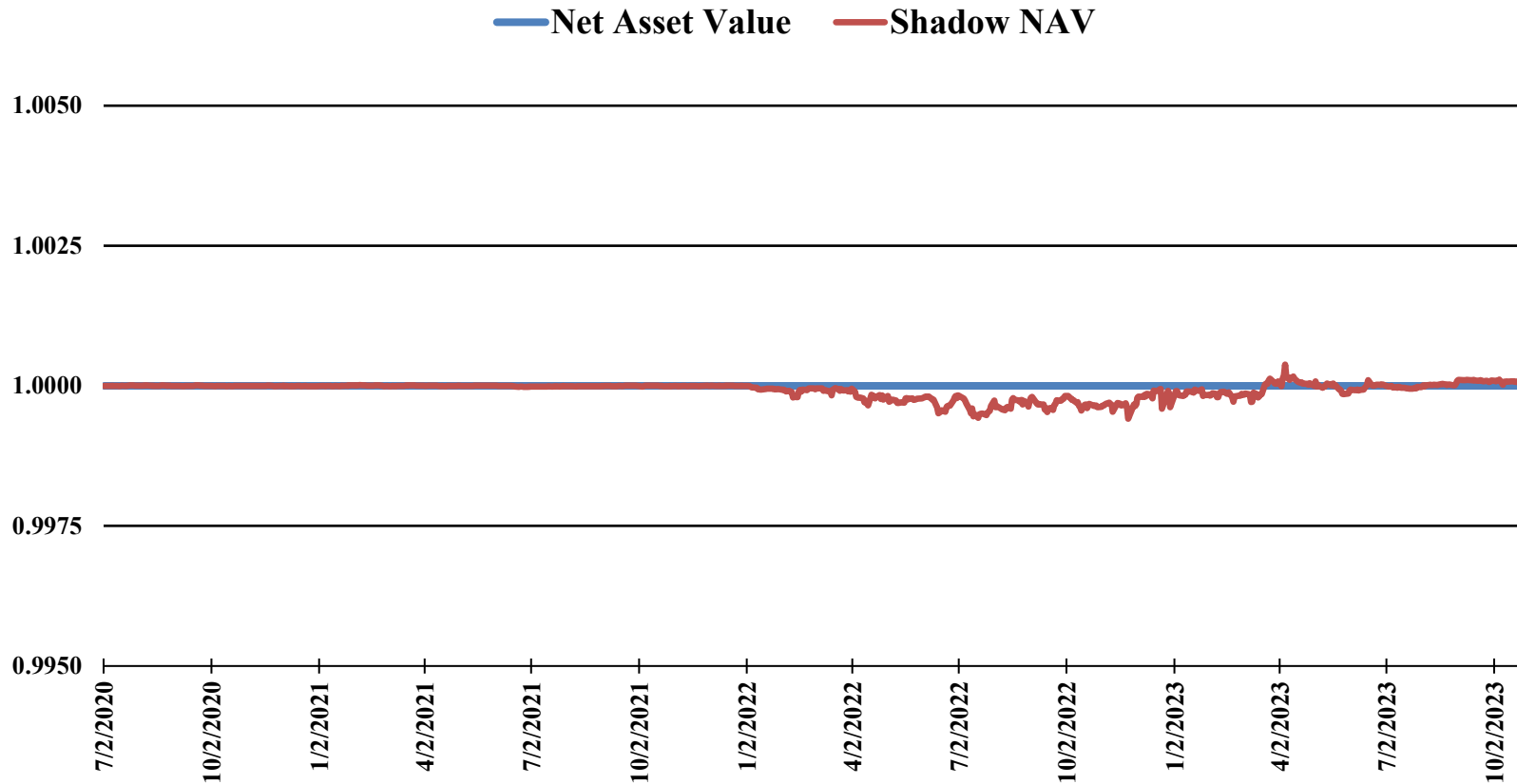
Limited Term Pool Liquidity and Maturity
As of October 31, 2023

	10/31/2023	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	34.6	36.2	33.5	34.9	33.8	25.1
Weighted Average Life	34.6	36.2	33.5	34.9	33.8	25.1
Daily Liquidity	29.6%	30.5%	30.7%	31.0%	31.6%	41.2%
Weekly Liquidity	38.9%	43.1%	44.0%	43.4%	44.9%	57.8%



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