



November 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



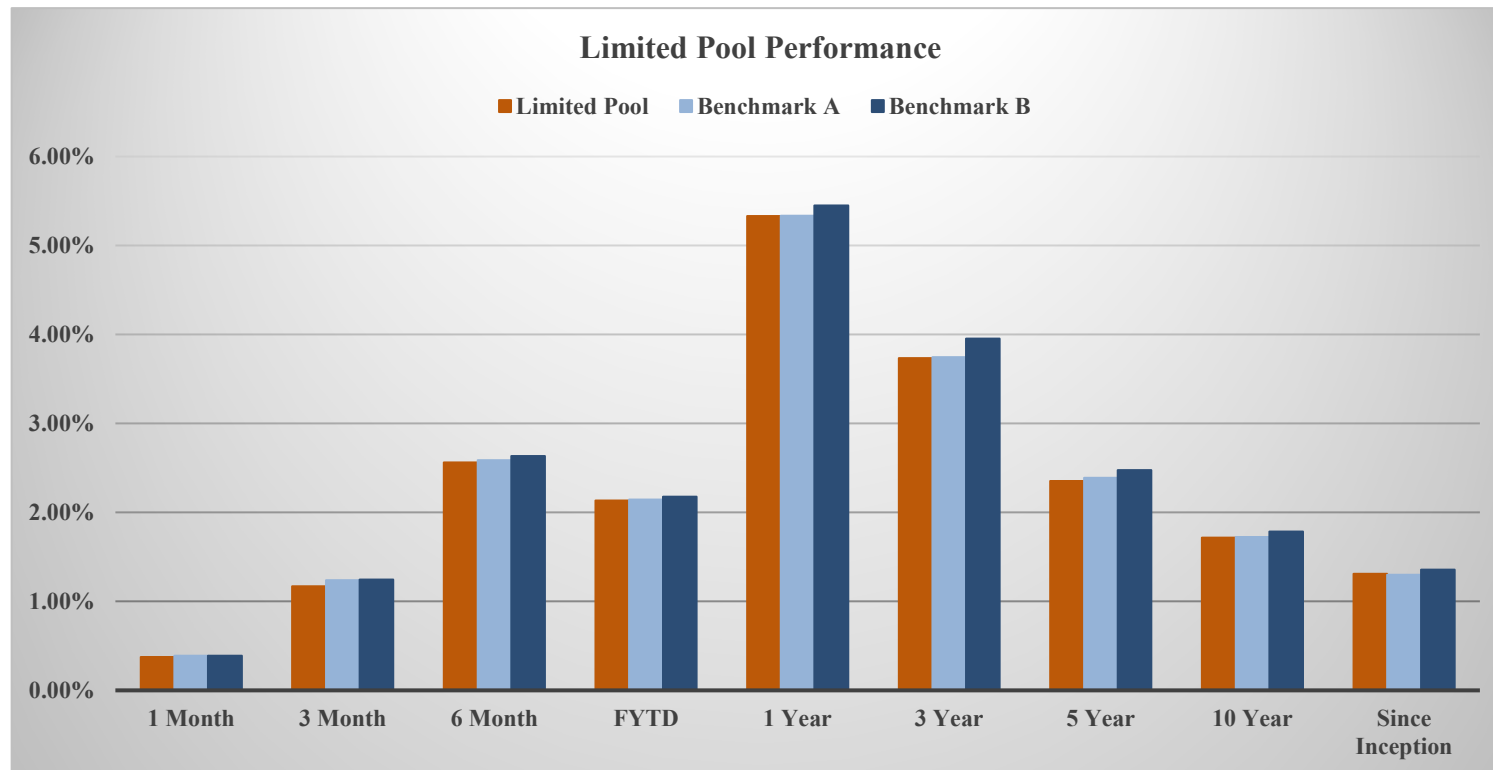
Time Period	Limited Pool	Benchmark A*	Benchmark B**
1 Month	0.377%	0.390%	0.391%
3 Month	1.170%	1.240%	1.244%
6 Month	2.563%	2.586%	2.632%
FYTD	2.136%	2.145%	2.178%
1 Year	5.330%	5.336%	5.451%
3 Year	3.733%	3.744%	3.955%
5 Year	2.353%	2.388%	2.476%
10 Year	1.718%	1.725%	1.786%
Since July 2011	1.310%	1.301%	1.356%

*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 November 30, 2024

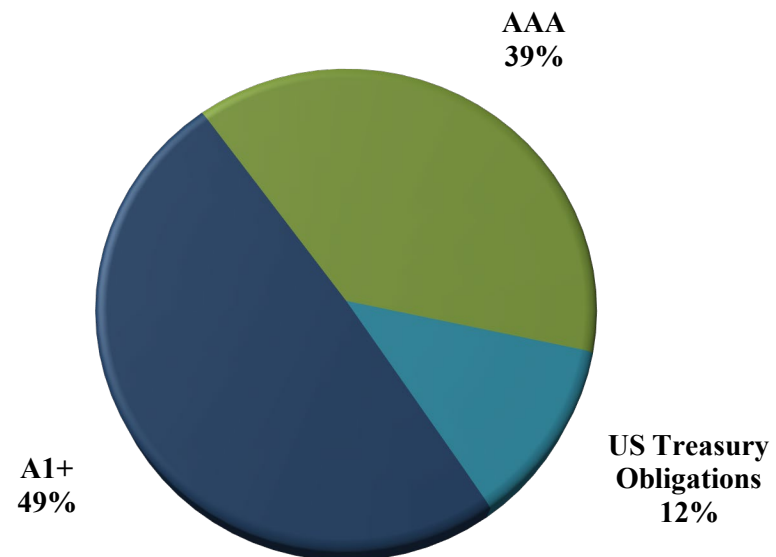
Category	Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Prinicipal	Amortized Cost
Government Agency Repurchase Agreement	Scotia	N/A	4.64	2024-12-02	2024-12-02	\$100,086,849	\$100,086,849
Government Agency Repurchase Agreement	Cantor	N/A	4.65	2024-12-02	2024-12-02	\$100,086,849	\$100,086,849
Investment Company	Fidelity Govt Fund	31607A703	4.55	2024-12-02	2024-12-02	\$75,000,000	\$75,000,000
Investment Company	Goldman Sachs Govt Fund	38141W273	4.55	2024-12-02	2024-12-02	\$200,000,000	\$200,000,000
Investment Company	Federated Govt Fund	608919718	4.55	2024-12-02	2024-12-02	\$75,000,000	\$75,000,000
Investment Company	Morgan Stanley Treasury Fund	61747C707	4.58	2024-12-02	2024-12-02	\$200,000,000	\$200,000,000
Investment Company	Invesco Govt Fund	825252885	4.58	2024-12-02	2024-12-02	\$175,000,000	\$175,000,000
Investment Company	Allspring Govt Fund	949921126	4.58	2024-12-02	2024-12-02	\$175,000,000	\$175,000,000
Government Agency Debt	Fed Home Loan Disco Note	313384S34	0.00	2024-12-06	2024-12-06	\$100,000,000	\$99,946,500
Government Agency Debt	Fed Home Loan Disco Note	313384S75	0.00	2024-12-10	2024-12-10	\$75,000,000	\$74,925,083
Government Agency Debt	Fed Home Loan Disco Note	313384T25	0.00	2024-12-13	2024-12-13	\$100,000,000	\$99,861,125
Government Agency Debt	Fed Home Loan Disco Note	313384U49	0.00	2024-12-23	2024-12-23	\$75,000,000	\$74,802,469
Government Agency Debt	Fed Home Loan Disco Note	313385AC0	0.00	2025-01-03	2025-01-03	\$150,000,000	\$149,402,000
Government Agency Debt	Fed Home Loan Disco Note	313385AH9	0.00	2025-01-08	2025-01-08	\$70,000,000	\$69,673,732
Government Agency Debt	Freddie Mac Disco Note	313397AH4	0.00	2025-01-08	2025-01-08	\$75,000,000	\$74,650,042
Government Agency Debt	Fannie Mae Disco Note	313589AH6	0.00	2025-01-08	2025-01-08	\$75,000,000	\$74,652,354
Government Agency Debt	Freddie Mac Disco Note	313397AN1	0.00	2025-01-13	2025-01-13	\$50,000,000	\$49,736,334
Government Agency Debt	Fed Home Loan Disco Note	313385AS5	0.00	2025-01-17	2025-01-17	\$175,000,000	\$173,998,222
Government Agency Debt	Fannie Mae Disco Note	313589AZ6	0.00	2025-01-24	2025-01-24	\$75,000,000	\$74,512,511
Government Agency Debt	Fed Home Loan Disco Note	313385BP0	0.00	2025-02-07	2025-02-07	\$100,000,000	\$99,180,181
Government Agency Debt	Fed Home Loan Disco Note	313385BT2	0.00	2025-02-11	2025-02-11	\$100,000,000	\$99,134,194
Government Agency Debt	Fed Home Loan Disco Note	313385BW5	0.00	2025-02-14	2025-02-14	\$75,000,000	\$74,322,437
Government Agency Debt	Fed Home Loan Disco Note	313385CB0	0.00	2025-02-19	2025-02-19	\$100,000,000	\$99,027,861
Treasury Debt	Treasury Bill	912797LF2	0.00	2024-12-05	2024-12-05	\$125,000,000	\$124,949,013
Treasury Debt	Treasury Bill	912797LR6	0.00	2025-01-02	2025-01-02	\$75,000,000	\$74,708,568
Treasury Debt	Treasury Bill	912797LX3	0.00	2025-01-09	2025-01-09	\$75,000,000	\$74,641,771
Treasury Debt	Treasury Bill	912797MX2	0.00	2025-01-14	2025-01-14	\$75,000,000	\$74,599,562
Other Commercial Paper	Toyota Motor Credit Corp	89233GRN8	0.00	2025-04-22	2025-04-22	\$25,000,000	\$24,557,417

\$2,870,173,697 \$2,861,455,071

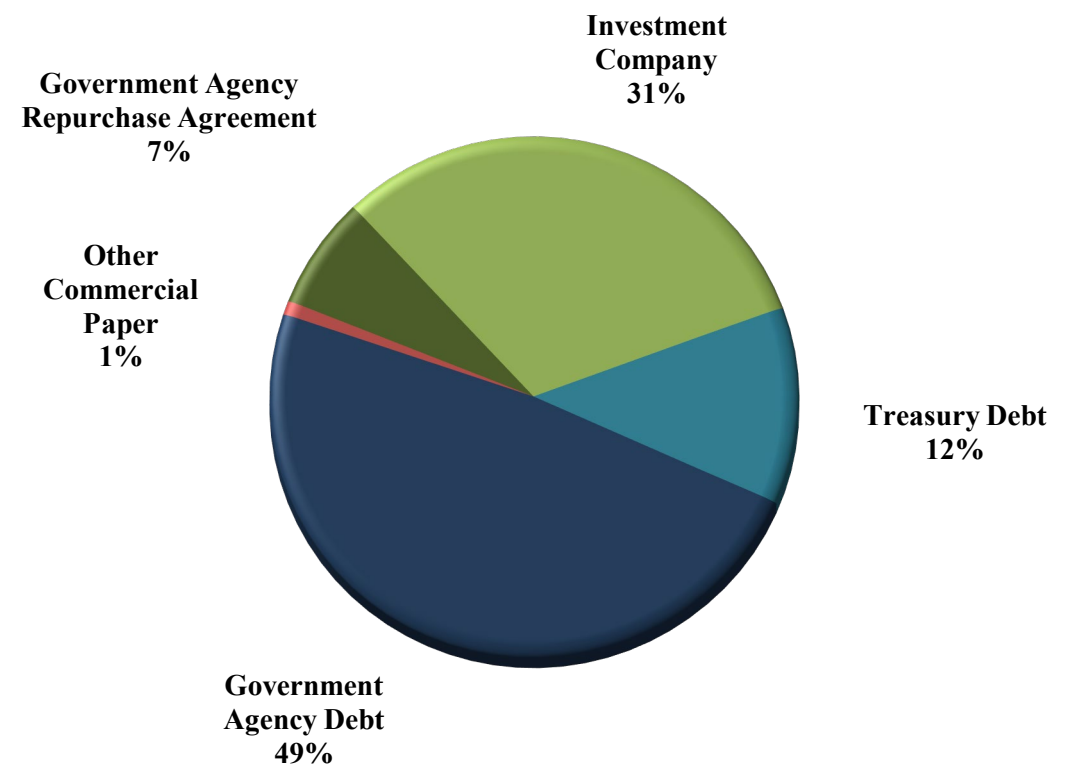
Limited Term Pool Rating and Sector Distributions

As of November 30, 2024

Credit Rating Distribution	Book Value	Percent of Total
Short Term Ratings		
A1+	\$1,412,382,460	49.4%
A1	\$0	0.0%
Subtotal	\$1,412,382,460	49.4%
Long Term Ratings		
AAA	\$1,100,173,697	38.4%
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	\$1,100,173,697	38.4%
US Treasury Obligations	\$348,898,914	12.2%
Grand Total	\$2,861,455,071	100.0%



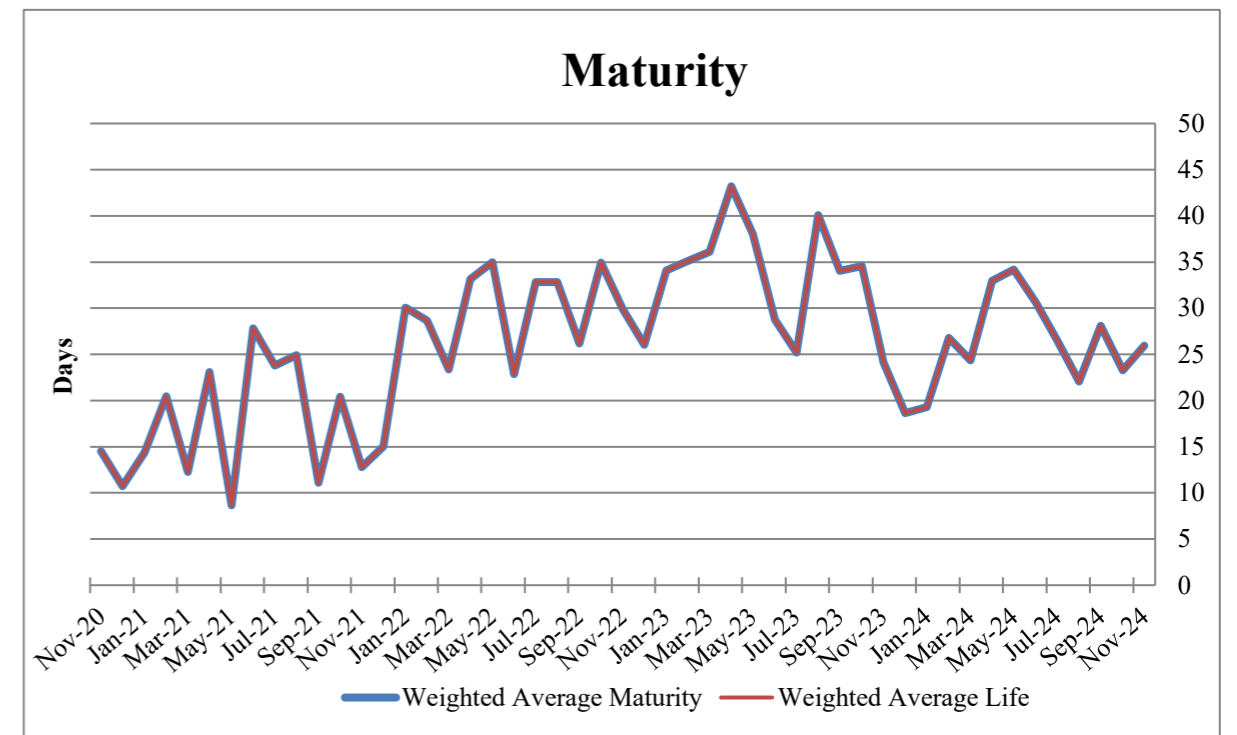
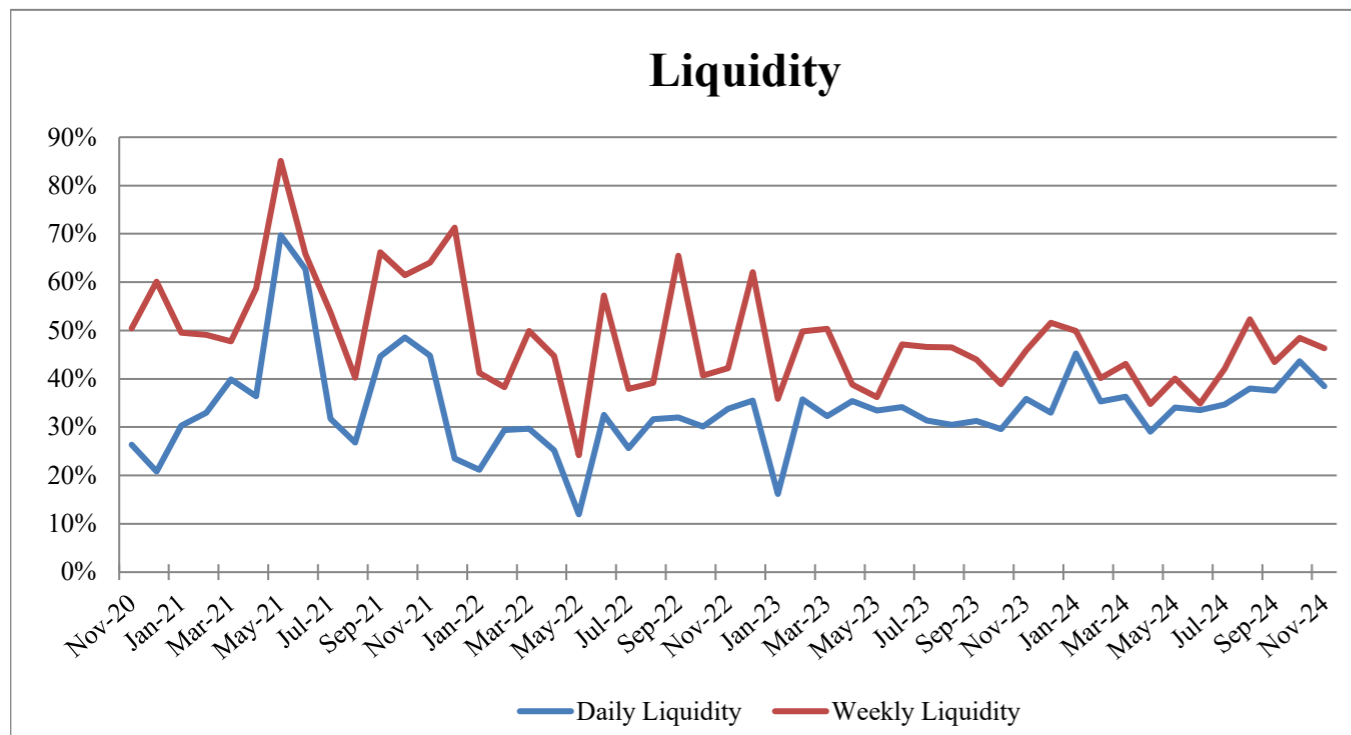
Sector Distribution	Book Value	Percent of Total
Treasury Debt	\$348,898,914	12.2%
Government Agency Debt	\$1,387,825,044	48.5%
Variable Rate Demand Note	\$0	0.0%
Other Municipal Debt	\$0	0.0%
Financial Company Commercial Paper	\$0	0.0%
Asset Backed Commercial Paper	\$0	0.0%
Other Commercial Paper	\$24,557,417	0.9%
Certificate of Deposit	\$0	0.0%
Structured Investment Vehicle Note	\$0	0.0%
Treasury Repurchase Agreement	\$0	0.0%
Government Agency Repurchase Agreement	\$200,173,697	7.0%
Insurance Company Funding Agreement	\$0	0.0%
Investment Company	\$900,000,000	31.5%
Grand Total	\$2,861,455,071	100.0%



Limited Term Pool Liquidity and Maturity

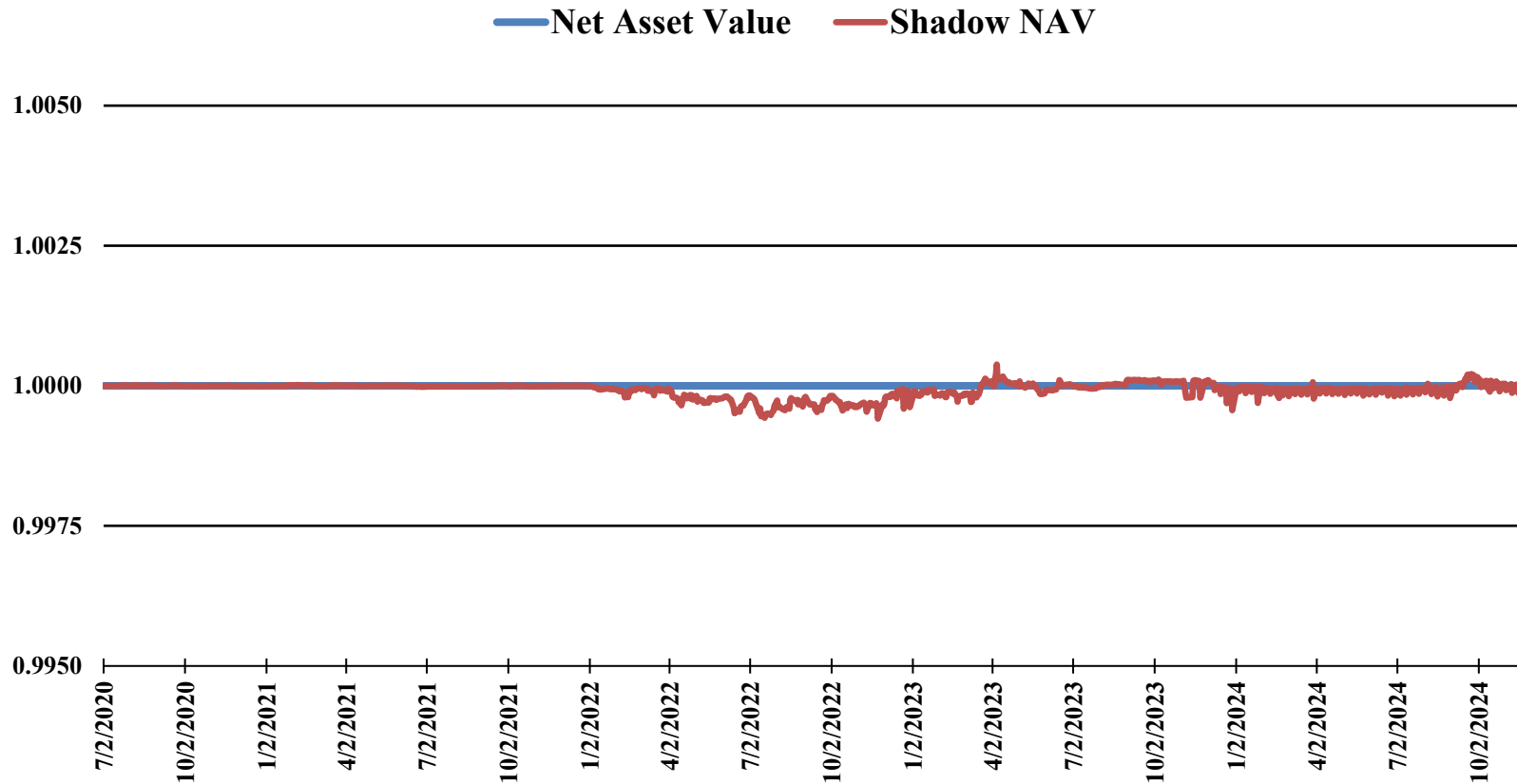
As of November 30, 2024

	11/30/2024	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	25.9	25.8	25.2	26.7	26.0	25.1
Weighted Average Life	25.9	25.8	25.2	26.7	26.0	25.1
Daily Liquidity	38.4%	39.9%	38.5%	36.9%	36.6%	40.8%
Weekly Liquidity	46.3%	46.1%	46.5%	43.2%	43.9%	56.7%



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