

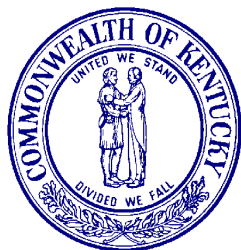
Limited Term Pool

Monthly Report

July 31, 2022

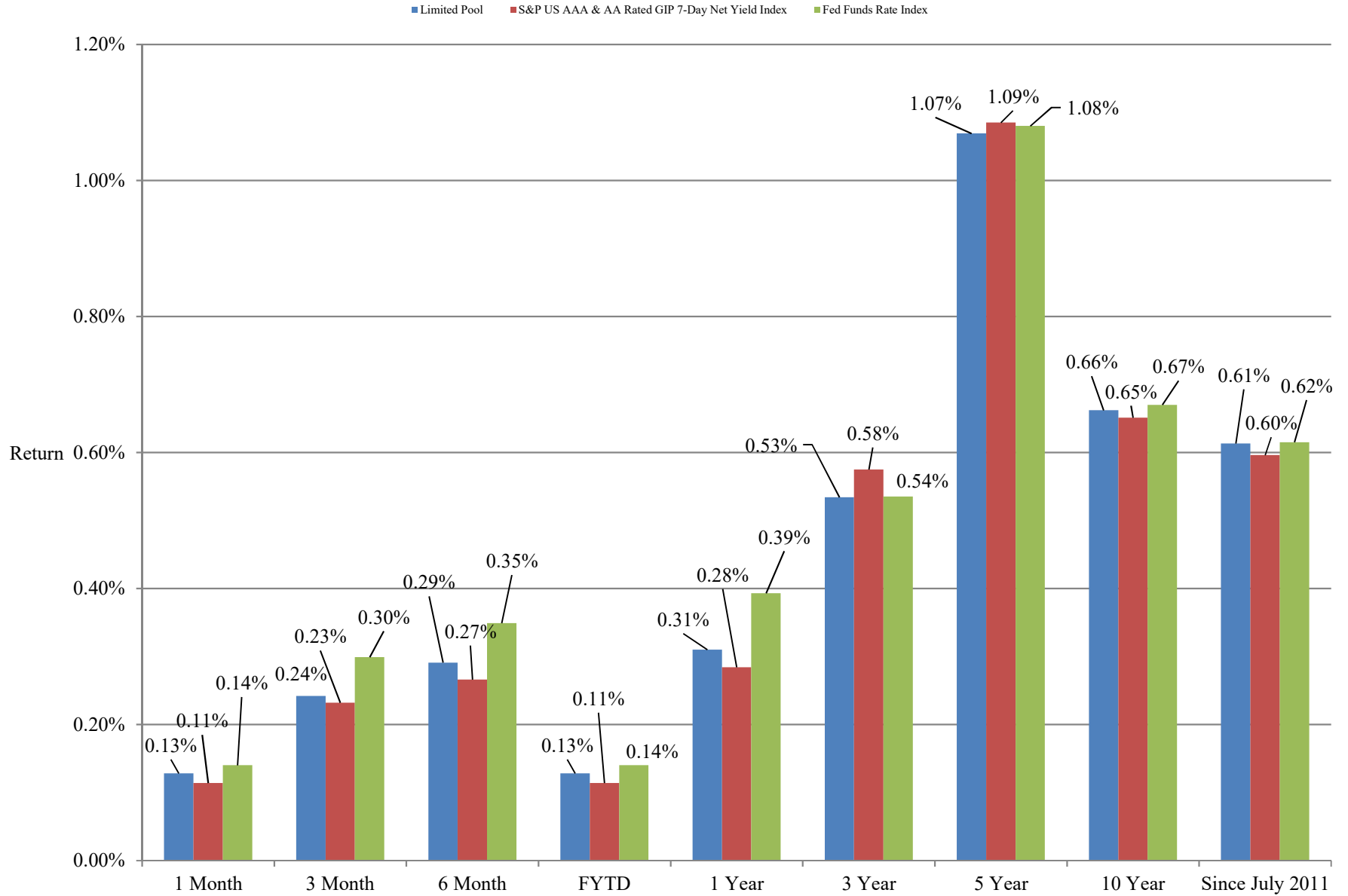


The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.



Commonwealth of Kentucky
Holly M. Johnson, Secretary,
Finance and Administration Cabinet

Limited Pool Performance as of July 31, 2022



Returns less than a year are unannualized.

Returns are gross of management fee. Management fee is 0.07%, annualized.

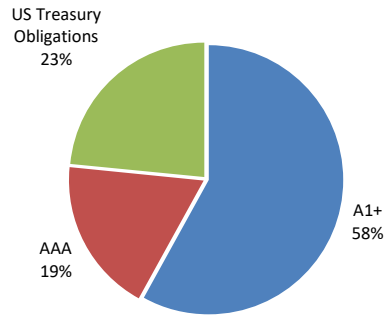
**Limited Term Pool
As of July 31, 2022**

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	313385A30	0.00	2022-08-01	2022-08-01	175,000,000.00	175,000,000.00
Fed Home Loan Disco Note	313385A71	0.00	2022-08-05	2022-08-05	75,000,000.00	74,992,083.00
Fed Home Loan Disco Note	313385B21	0.00	2022-08-08	2022-08-08	175,000,000.00	174,957,562.50
Fed Home Loan Disco Note	313385E85	0.00	2022-09-07	2022-09-07	200,000,000.00	199,644,389.00
Fed Home Loan Disco Note	313385E93	0.00	2022-09-08	2022-09-08	50,000,000.00	49,920,833.50
Fed Home Loan Disco Note	313385J23	0.00	2022-10-03	2022-10-03	100,000,000.00	99,671,875.00
Fed Home Loan Disco Note	313385J31	0.00	2022-10-04	2022-10-04	150,000,000.00	149,461,333.50
Fed Home Loan Disco Note	313385J56	0.00	2022-10-06	2022-10-06	175,000,000.00	174,342,749.75
Fed Home Loan Disco Note	313385J64	0.00	2022-10-07	2022-10-07	225,000,000.00	224,115,042.00
Fed Home Loan Disco Note	313385N28	0.00	2022-11-04	2022-11-04	100,000,000.00	99,346,875.00
					1,425,000,000.00	1,421,452,743.25
Investment Company					0.00	0.00
Other Commercial Paper					0.00	0.00
Government Agency Repurchase Agreement						
Scotia	N/A	2.28	2022-08-01	2022-08-01	200,000,000.00	200,000,000.00
Cantor	N/A	2.27	2022-08-01	2022-08-01	200,000,000.00	200,000,000.00
					400,000,000.00	400,000,000.00
Other Municipal Debt						
Inter-Pool Borrowings	N/A	2.28	2022-08-01	2022-08-01	54,669,136.96	54,669,136.96
					54,669,136.96	54,669,136.96
Treasury Debt						
Treasury Bill	912796M71	0.00	2022-09-08	2022-09-08	150,000,000.00	149,776,750.50
Treasury Bill	912796M89	0.00	2022-10-06	2022-10-06	75,000,000.00	74,748,718.50
Treasury Bill	912796S67	0.00	2022-08-04	2022-08-04	225,000,000.00	224,983,125.75
Treasury Bill	912796T66	0.00	2022-09-01	2022-09-01	125,000,000.00	124,828,800.00
					575,000,000.00	574,337,394.75
					2,454,669,136.96	2,450,459,274.96

LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
As of July 31, 2022

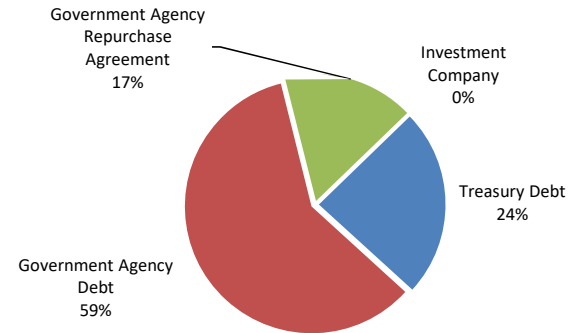
CREDIT RATING DISTRIBUTION

	Book Value	as % of Total
Short Term Ratings		
A1+	\$1,421,452,743.25	58.01%
A1	\$0.00	0.00%
Subtotal	<u>\$1,421,452,743.25</u>	<u>58.01%</u>
Long Term Ratings		
AAA	\$454,669,136.96	18.55%
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	<u>\$454,669,136.96</u>	<u>18.55%</u>
US Treasury Obligations	\$574,337,394.75	23.44%
Grand Total	<u><u>\$2,450,459,274.96</u></u>	<u><u>100.00%</u></u>



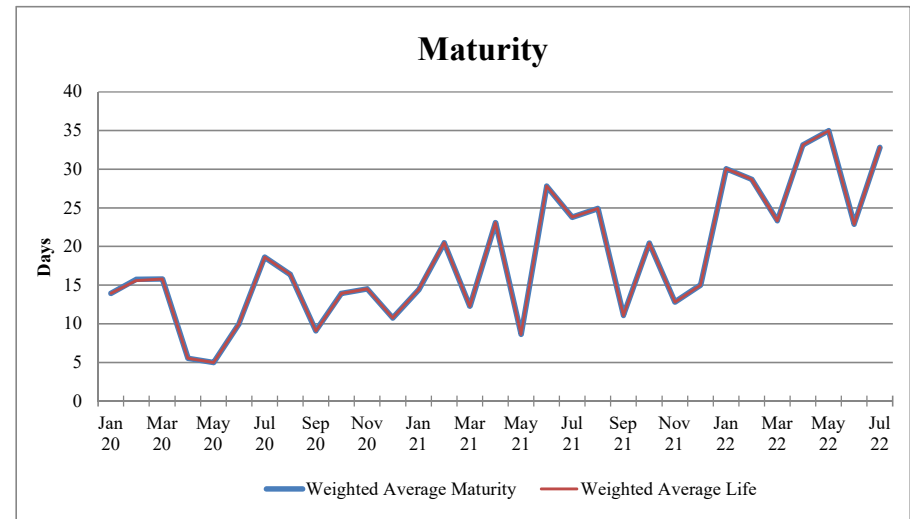
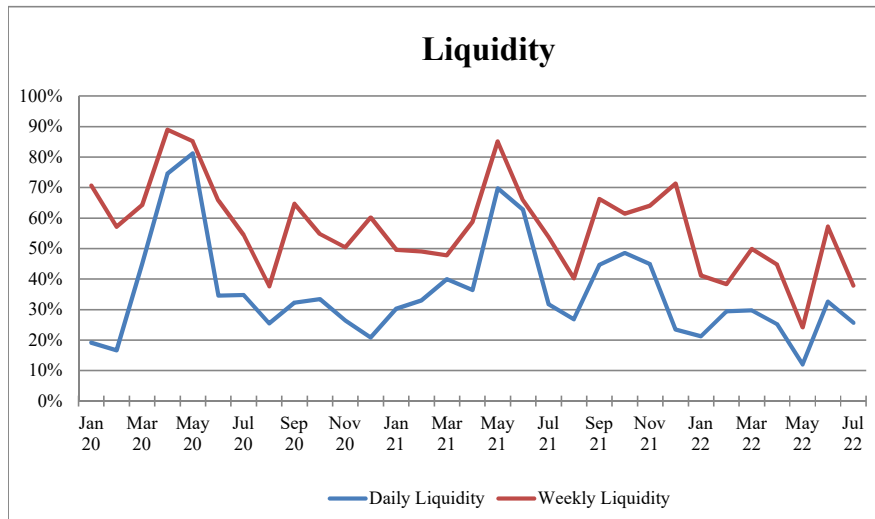
SECTOR DISTRIBUTION

	Book Value	as % of Total
Treasury Debt	\$574,337,394.75	23.44%
Government Agency Debt	\$1,421,452,743.25	58.01%
Variable Rate Demand Note	\$0.00	0.00%
Other Municipal Debt	\$54,669,136.96	2.23%
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	\$400,000,000.00	16.32%
Insurance Company Funding Agreement	\$0.00	0.00%
Investment Company	<u>\$0.00</u>	<u>0.00%</u>
Grand Total	<u><u>\$2,450,459,274.96</u></u>	<u><u>100.00%</u></u>

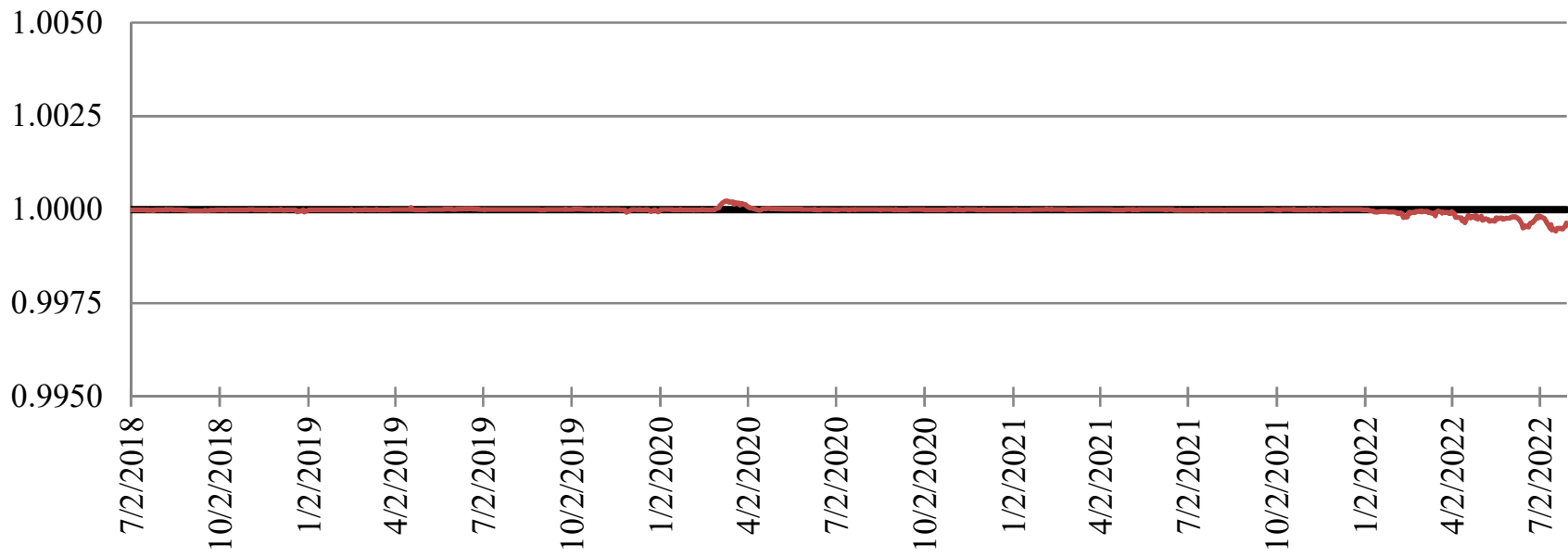


LIMITED TERM POOL LIQUIDITY AND MATURITY
As of July 31, 2022

	7/31/2022	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	32.80	30.21	32.80	29.41	24.17	24.07
Weighted Average Life	32.80	30.21	32.80	29.41	24.17	24.08
Daily Liquidity	25.65%	23.38%	25.65%	25.10%	30.33%	42.33%
Weekly Liquidity	37.87%	39.78%	37.87%	41.93%	49.72%	59.32%



NET ASSET VALUE



— Net Asset Value — Shadow NAV