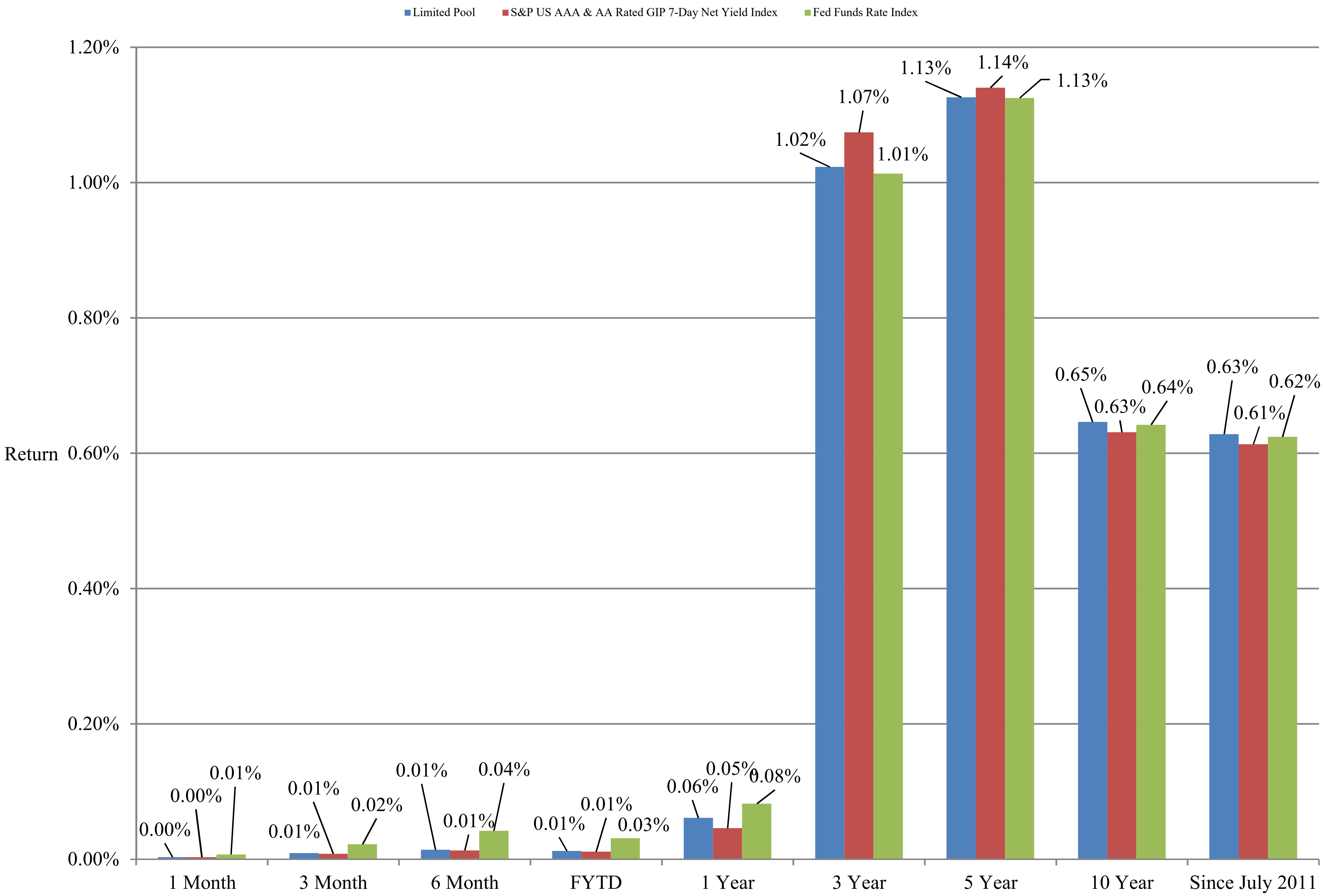
Limited Term Pool
Monthly Report

October 31, 2021

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 October 31, 2021



Returns less than a year are unannualized.
Returns are gross of management fee. Management fee is 0.07%, annualized.

Limited Term Pool
As of October 31, 2021

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	313385QD1	0.00	2021-12-06	2021-12-06	150,000,000.00	149,994,895.50
Fed Home Loan Disco Note	313385QF6	0.00	2021-12-08	2021-12-08	100,000,000.00	99,995,992.00
					250,000,000.00	249,990,887.50
Investment Company						
Blackrock Govt Fund	09248U700	0.03	2021-11-01	2021-11-01	100,000,000.00	100,000,000.00
Dreyfus Govt Fund	262006208	0.03	2021-11-01	2021-11-01	100,000,000.00	100,000,000.00
Federated Govt Fund	608919718	0.03	2021-11-01	2021-11-01	25,000,000.00	25,000,000.00
Invesco Govt Fund	825252885	0.03	2021-11-01	2021-11-01	100,000,000.00	100,000,000.00
Wells Fargo Govt Fund	949921126	0.03	2021-11-01	2021-11-01	100,000,000.00	100,000,000.00
					425,000,000.00	425,000,000.00
Other Commercial Paper						
					0.00	0.00
Government Agency Repurchase Agreement						
Scotia	N/A	0.02	2021-11-01	2021-11-01	200,000,000.00	200,000,000.00
Cantor	N/A	0.02	2021-11-01	2021-11-01	162,695,289.00	162,695,289.00
					362,695,289.00	362,695,289.00
Other Municipal Debt						
Inter-Pool Borrowings	N/A	0.02	2021-11-01	2021-11-01	0.00	0.00
					0.00	0.00
Treasury Debt						
Treasury Bill	9127964W6	0.00	2021-11-04	2021-11-04	225,000,000.00	224,999,022.00
Treasury Bill	912796K65	0.00	2022-01-06	2022-01-06	150,000,000.00	149,988,037.50
Treasury Bill	912796M63	0.00	2021-11-02	2021-11-02	50,000,000.00	49,999,916.50
Treasury Bill	912796P52	0.00	2021-12-07	2021-12-07	150,000,000.00	149,991,000.00
Treasury Bill	912796P78	0.00	2021-12-21	2021-12-21	75,000,000.00	74,992,604.25
Treasury Bill	912796Q51	0.00	2022-01-04	2022-01-04	200,000,000.00	199,983,217.00
Treasury Bill	912796ZC6	0.00	2021-11-01	2021-11-01	250,000,000.00	250,000,000.00
					1,100,000,000.00	1,099,953,797.25
					2,137,695,289.00	2,137,639,973.75

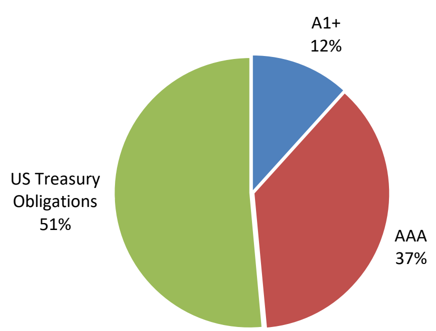
LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
As of October 31, 2021

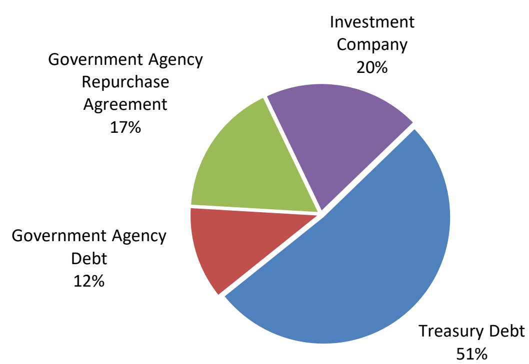
CREDIT RATING DISTRIBUTION

	Book Value	as % of Total
Short Term Ratings		
A1+	$249,990,887.50	11.69%
A1	$0.00	0.00%
Subtotal	$249,990,887.50	11.69%
Long Term Ratings		
AAA	$787,695,289.00	36.85%
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	$787,695,289.00	36.85%
US Treasury Obligations	$1,099,953,797.25	51.46%
Grand Total	$2,137,639,973.75	100.00%

SECTOR DISTRIBUTION

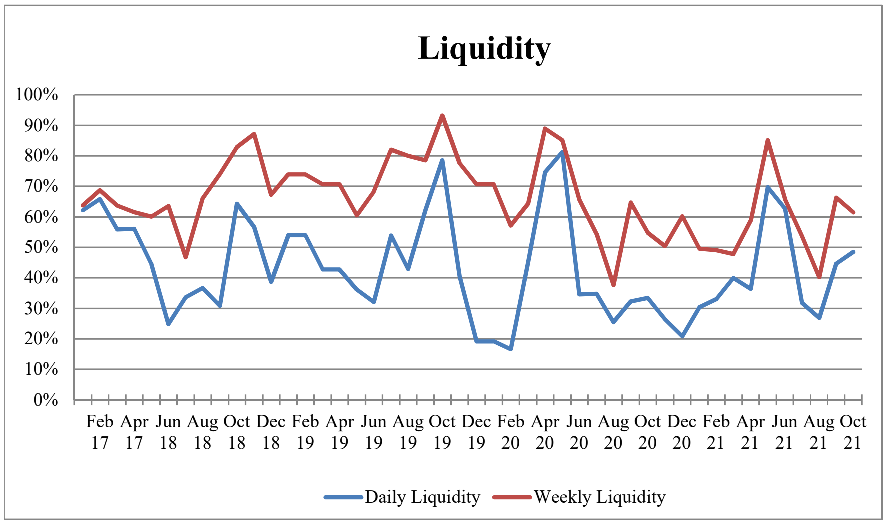
	Book Value	as % of Total
Treasury Debt	$1,099,953,797.25	51.46%
Government Agency Debt	$249,990,887.50	11.69%
Variable Rate Demand Note	$0.00	0.00%
Other Municipal Debt	$0.00	0.00%
Financial Company Commercial Paper	$0.00	0.00%
Asset Backed Commercial Paper	$0.00	0.00%
Other Commercial Paper	$0.00	0.00%
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	$362,695,289.00	16.97%
Insurance Company Funding Agreement	$0.00	0.00%
Investment Company	$425,000,000.00	19.88%
Grand Total	$2,137,639,973.75	100.00%

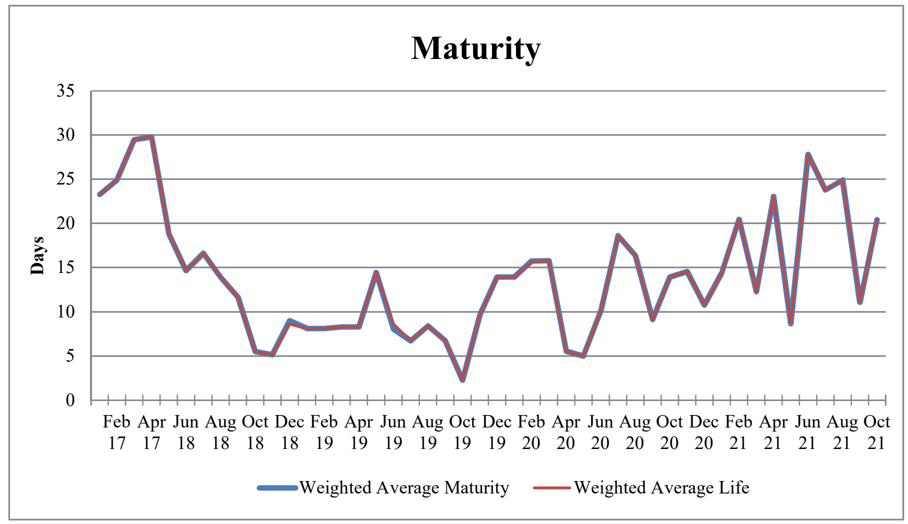


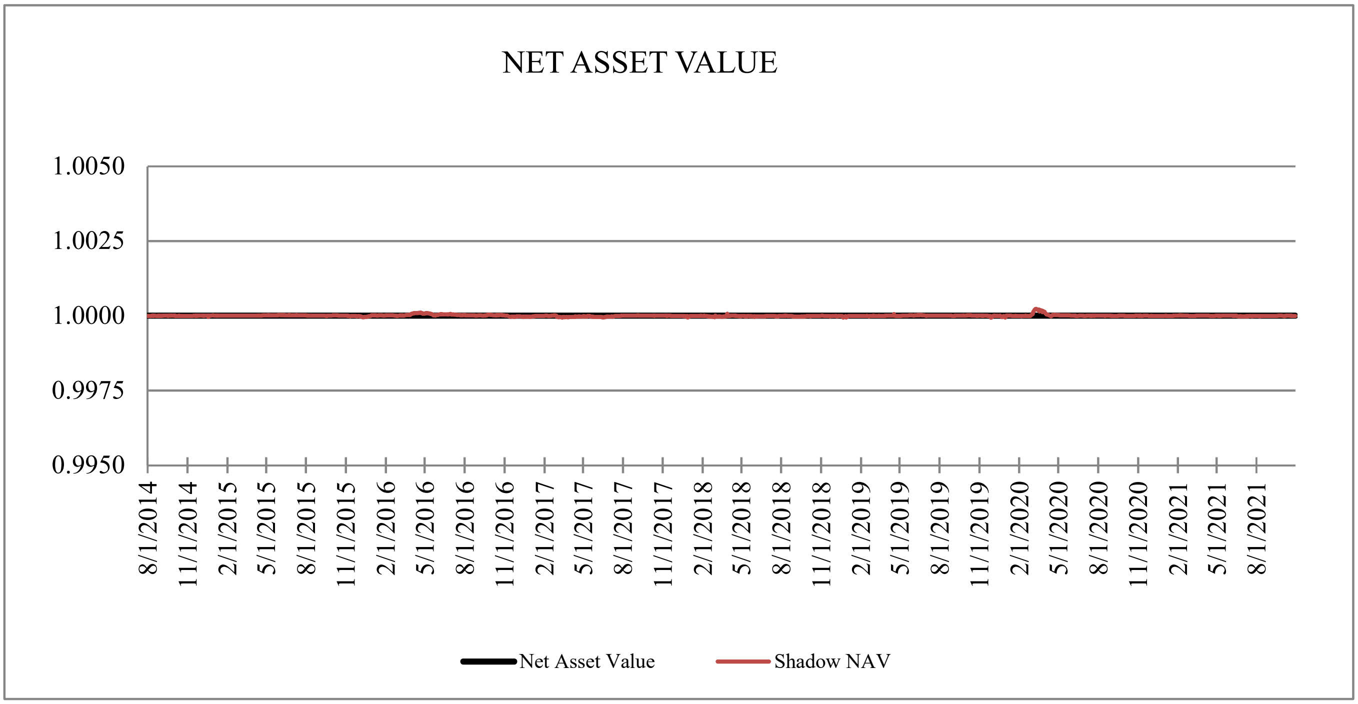


LIMITED TERM POOL LIQUIDITY AND MATURITY
As of October 31, 2021

	10/31/2021	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	20.43	18.80	20.05	18.68	17.67	23.92
Weighted Average Life	20.43	18.80	20.05	18.68	17.67	23.93
Daily Liquidity	48.54%	39.98%	37.91%	42.36%	39.23%	43.52%
Weekly Liquidity	61.41%	55.94%	55.39%	57.77%	57.35%	60.24%







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 0.000230