

Limited Term Pool

Monthly Report

January 31, 2021

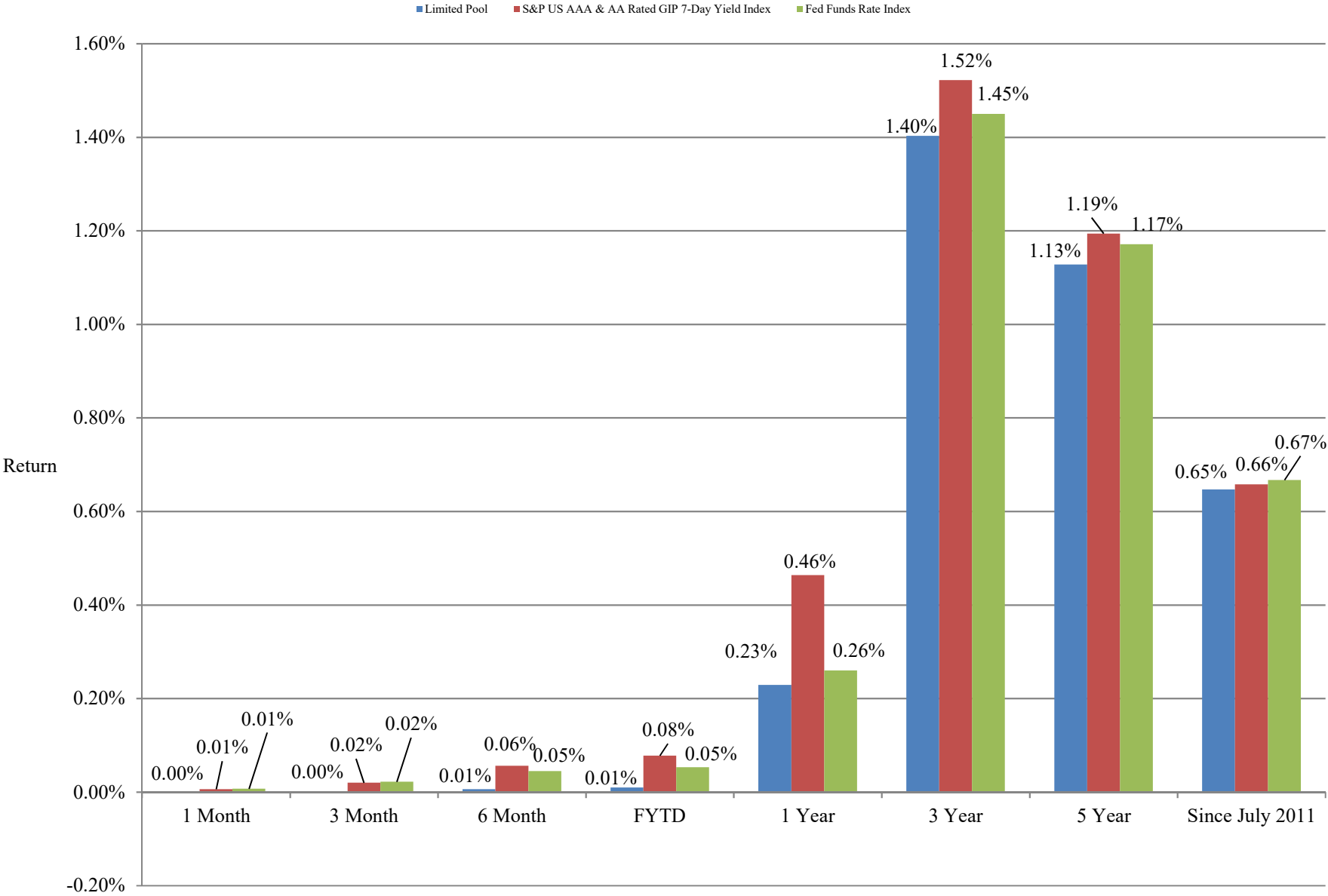


The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.



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

Limited Pool Performance as of January 31, 2021



**Limited Term Pool
As of January 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	313385BL9	0.00	2021-02-04	2021-02-04	150,000,000.00	149,999,094.00
Fed Home Loan Disco Note	313385BM7	0.00	2021-02-05	2021-02-05	50,000,000.00	49,999,583.50
Fed Home Loan Disco Note	313385BQ8	0.00	2021-02-08	2021-02-08	225,000,000.00	224,996,937.75
Fed Home Loan Disco Note	313385CB0	0.00	2021-02-19	2021-02-19	50,000,000.00	49,998,250.00
Fed Home Loan Disco Note	313385CQ7	0.00	2021-03-04	2021-03-04	75,000,000.00	74,995,156.50
Fed Home Loan Disco Note	313385CR5	0.00	2021-03-05	2021-03-05	75,000,000.00	74,994,666.75
Fed Home Loan Disco Note	313385CU8	0.00	2021-03-08	2021-03-08	150,000,000.00	149,988,333.00
					<u>775,000,000.00</u>	<u>774,972,021.50</u>
Investment Company						
Wells Fargo Govt Fund	949921126	0.00	2021-02-01	2021-02-01	100,000,000.00	100,000,000.00
					<u>100,000,000.00</u>	<u>100,000,000.00</u>
Other Commercial Paper						
					0.00	0.00
Government Agency Repurchase Agreement						
Cantor	N/A	0.04	2021-02-01	2021-02-01	200,000,000.00	200,000,000.00
Scotia	N/A	0.05	2021-02-01	2021-02-01	200,000,000.00	200,000,000.00
					<u>400,000,000.00</u>	<u>400,000,000.00</u>
Other Municipal Debt						
Inter-Pool Borrowings	N/A	0.05	2021-02-01	2021-02-01	10,014,860.33	10,014,860.33
					<u>10,014,860.33</u>	<u>10,014,860.33</u>
Treasury Debt						
Treasury Bill	9127963W7	0.00	2021-02-04	2021-02-04	125,000,000.00	124,999,256.25
Treasury Bill	9127964F3	0.00	2021-03-04	2021-03-04	150,000,000.00	149,990,636.00
Treasury Bill	9127964X4	0.00	2021-04-08	2021-04-08	50,000,000.00	49,996,333.50
Treasury Bill	912796B81	0.00	2021-02-16	2021-02-16	75,000,000.00	74,997,718.50
					<u>400,000,000.00</u>	<u>399,983,944.25</u>
					1,685,014,860.33	1,684,970,826.08

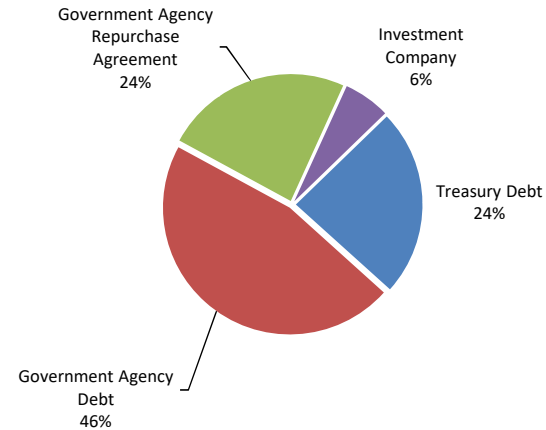
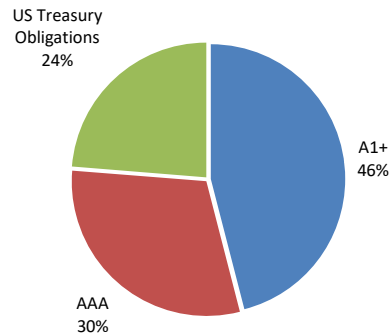
LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
As of January 31, 2021

CREDIT RATING DISTRIBUTION

	Book Value	as % of Total
Short Term Ratings		
A1+	\$774,972,021.50	45.99%
A1	\$0.00	0.00%
Subtotal	<u>\$774,972,021.50</u>	<u>45.99%</u>
Long Term Ratings		
AAA	\$510,014,860.33	30.27%
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>\$510,014,860.33</u>	<u>30.27%</u>
US Treasury Obligations	\$399,983,944.25	23.74%
Grand Total	<u><u>\$1,684,970,826.08</u></u>	<u><u>100.00%</u></u>

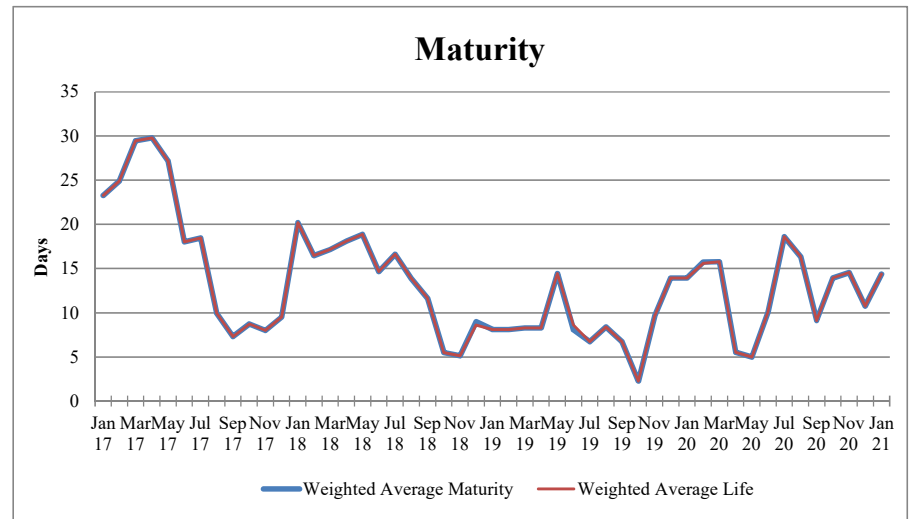
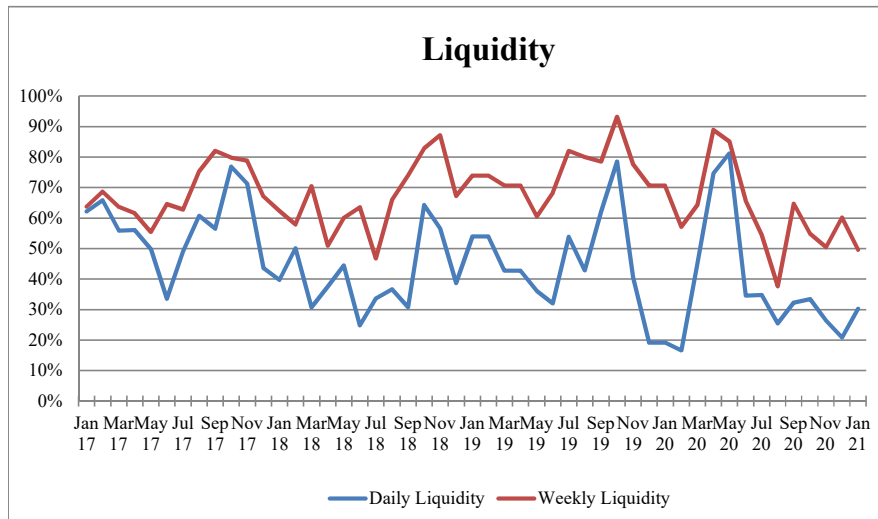
SECTOR DISTRIBUTION

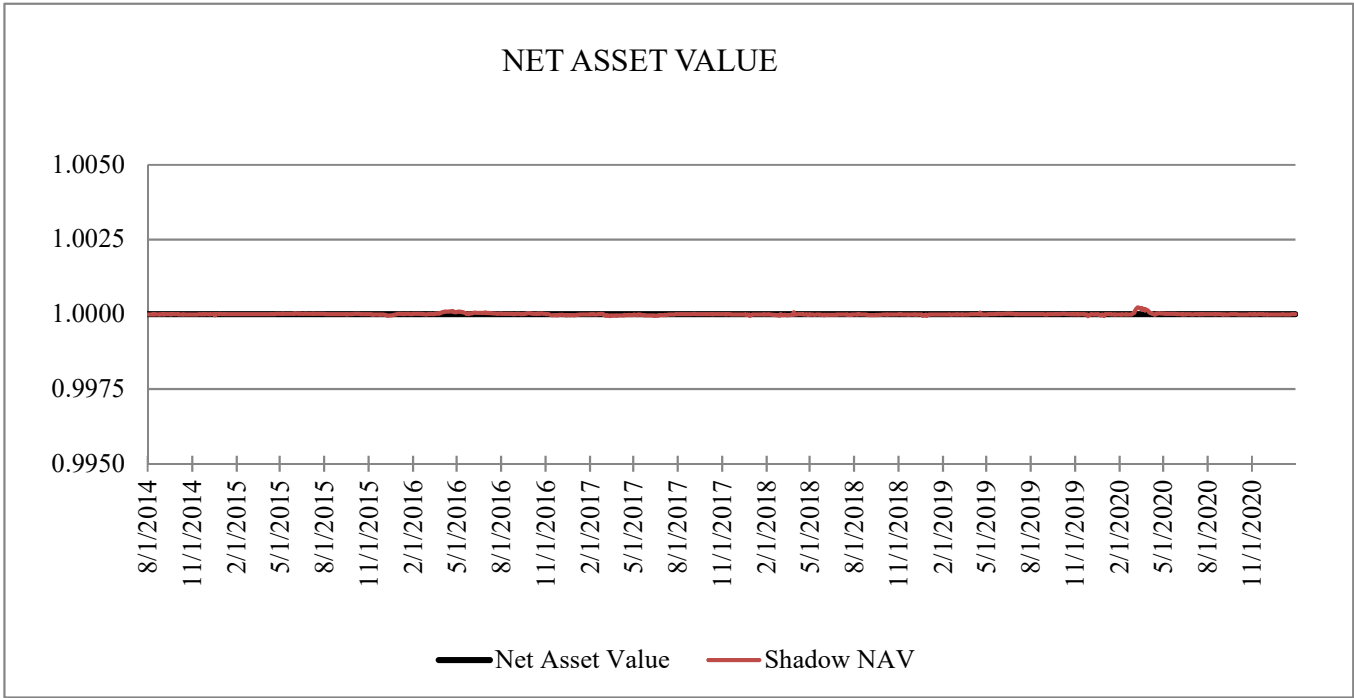
	Book Value	as % of Total
Treasury Debt	\$399,983,944.25	23.74%
Government Agency Debt	\$774,972,021.50	45.99%
Variable Rate Demand Note	\$0.00	0.00%
Other Municipal Debt	\$10,014,860.33	0.59%
Financial Company Commercial Paper	\$0.00	0.00%
Asset Backed Commercial Paper	\$0.00	0.00%
Other Commercial Paper	\$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	23.74%
Insurance Company Funding Agreement	\$0.00	0.00%
Investment Company	<u>\$100,000,000.00</u>	<u>5.93%</u>
Grand Total	<u><u>\$1,684,970,826.08</u></u>	<u><u>100.00%</u></u>



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

	1/31/2021	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	14.38	13.21	13.95	14.38	12.48	24.32
Weighted Average Life	14.38	13.21	13.95	14.38	12.47	24.34
Daily Liquidity	30.27%	25.83%	29.07%	30.27%	37.96%	43.50%
Weekly Liquidity	49.56%	53.38%	53.09%	49.56%	61.07%	60.37%





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 0.000230