

# Limited Term Pool

## Monthly Report

January 31, 2022

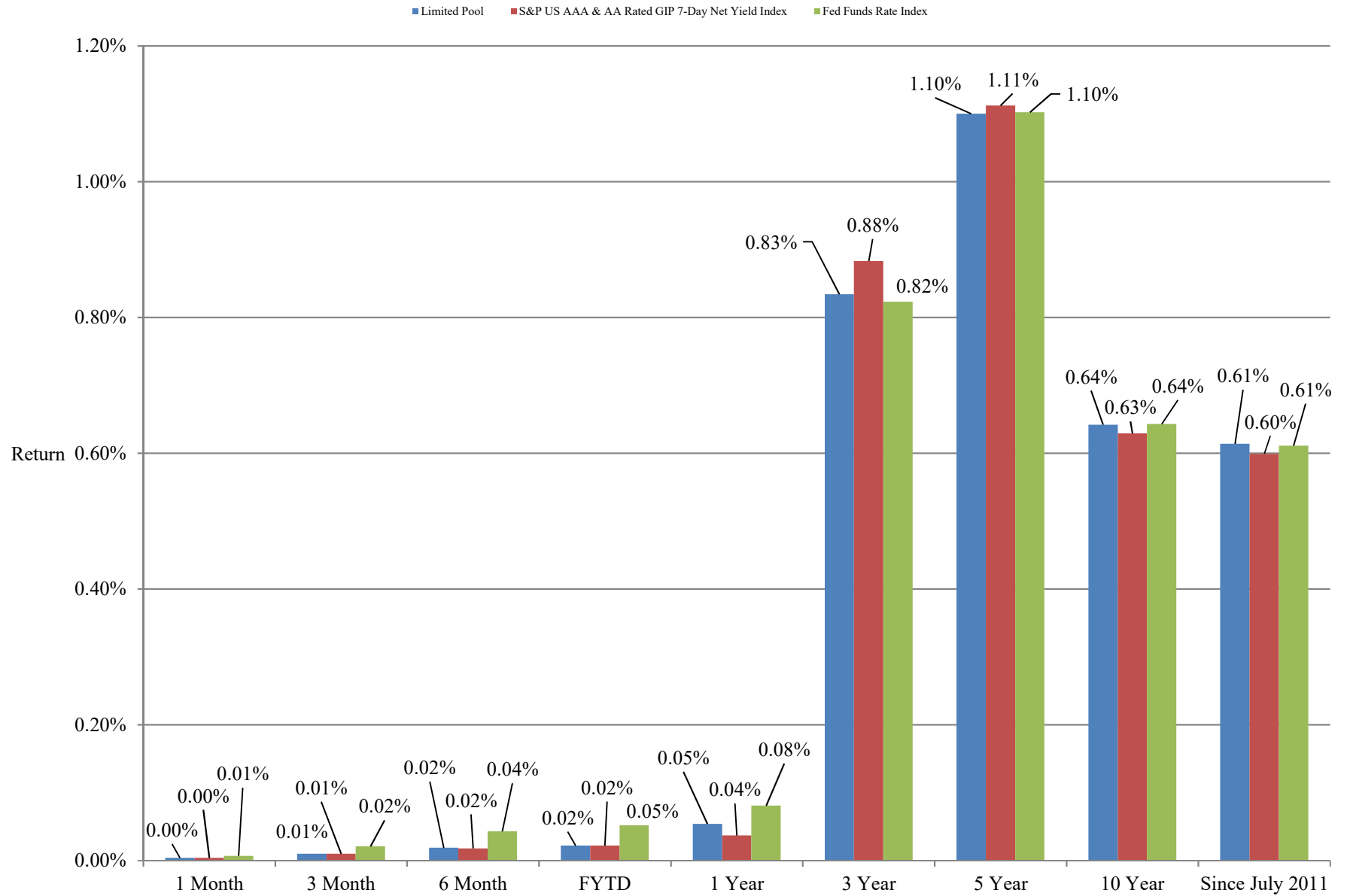


The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.



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

## Limited Pool Performance as of January 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 January 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	313385SR8	0.00	2022-02-04	2022-02-04	300,000,000.00	299,999,001.00
Fed Home Loan Disco Note	313385TB2	0.00	2022-02-14	2022-02-14	75,000,000.00	74,999,052.00
Fed Home Loan Disco Note	313385TV8	0.00	2022-03-04	2022-03-04	200,000,000.00	199,992,250.00
Fed Home Loan Disco Note	313385UZ7	0.00	2022-04-01	2022-04-01	100,000,000.00	99,991,806.00
Fed Home Loan Disco Note	313385VC7	0.00	2022-04-04	2022-04-04	150,000,000.00	149,976,750.00
Fed Home Loan Disco Note	313385VE3	0.00	2022-04-06	2022-04-06	150,000,000.00	149,979,911.00
Fed Home Loan Disco Note	313385VG8	0.00	2022-04-08	2022-04-08	50,000,000.00	49,993,583.50
					1,025,000,000.00	1,024,932,353.50
Investment Company						
Blackrock Govt Fund	09248U700	0.03	2022-02-01	2022-02-01	50,000,000.00	50,000,000.00
Allspring Govt Fund	949921126	0.03	2022-02-01	2022-02-01	50,000,000.00	50,000,000.00
					100,000,000.00	100,000,000.00
Other Commercial Paper						
					0.00	0.00
Government Agency Repurchase Agreement						
Scotia	N/A	0.02	2022-02-01	2022-02-01	200,000,000.00	200,000,000.00
Cantor	N/A	0.03	2022-02-01	2022-02-01	124,050,942.56	124,050,942.56
					324,050,942.56	324,050,942.56
Other Municipal Debt						
Inter-Pool Borrowings	N/A	0.03	2022-02-01	2022-02-01	0.00	0.00
					0.00	0.00
Treasury Debt						
Treasury Bill	912796K99	0.00	2022-02-03	2022-02-03	100,000,000.00	99,999,836.00
Treasury Bill	912796N47	0.00	2022-04-07	2022-04-07	100,000,000.00	99,988,264.00
Treasury Bill	912796P45	0.00	2022-05-05	2022-05-05	75,000,000.00	74,967,062.25
Treasury Bill	912796R76	0.00	2022-02-08	2022-02-08	100,000,000.00	99,999,259.00
Treasury Bill	912796S75	0.00	2022-03-08	2022-03-08	125,000,000.00	124,998,785.00
Treasury Bill	912796T74	0.00	2022-04-05	2022-04-05	50,000,000.00	49,994,732.50
					550,000,000.00	549,947,938.75
					1,999,050,942.56	1,998,931,234.81

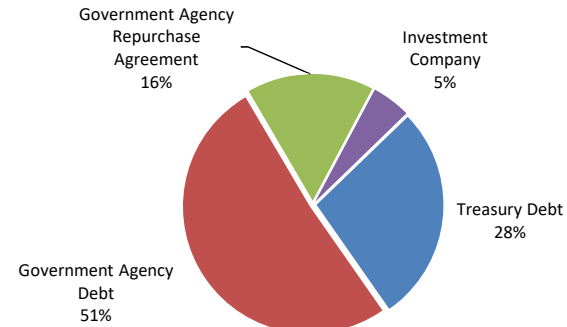
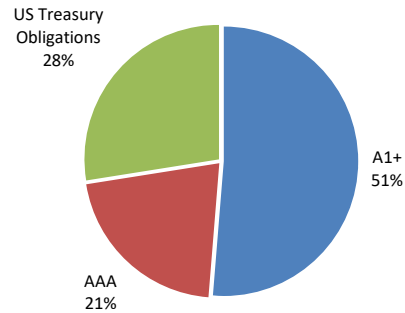
**LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS**  
As of January 31, 2022

**CREDIT RATING DISTRIBUTION**

	Book Value	as % of Total
<b>Short Term Ratings</b>		
A1+	\$1,024,932,353.50	51.27%
A1	\$0.00	0.00%
Subtotal	<u>\$1,024,932,353.50</u>	<u>51.27%</u>
<b>Long Term Ratings</b>		
AAA	\$424,050,942.56	21.21%
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>\$424,050,942.56</u>	<u>21.21%</u>
US Treasury Obligations	\$549,947,938.75	27.51%
Grand Total	<u><u>\$1,998,931,234.81</u></u>	<u><u>100.00%</u></u>

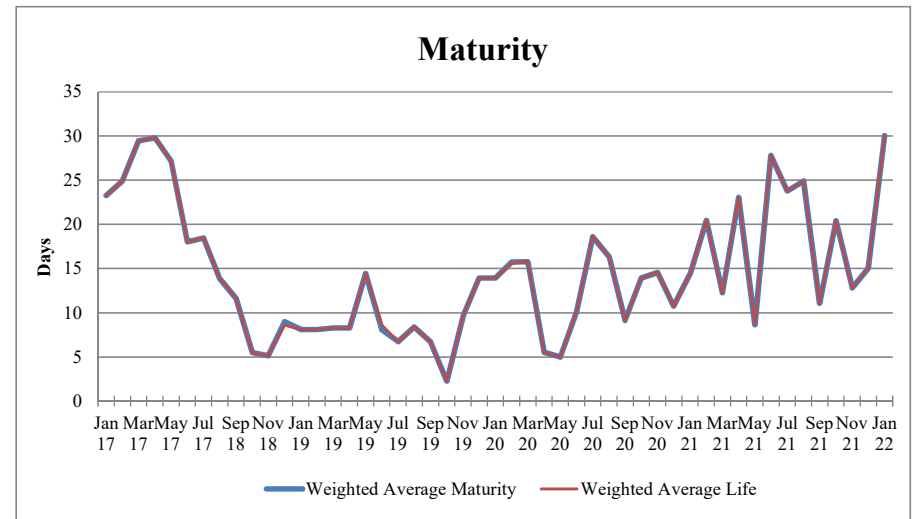
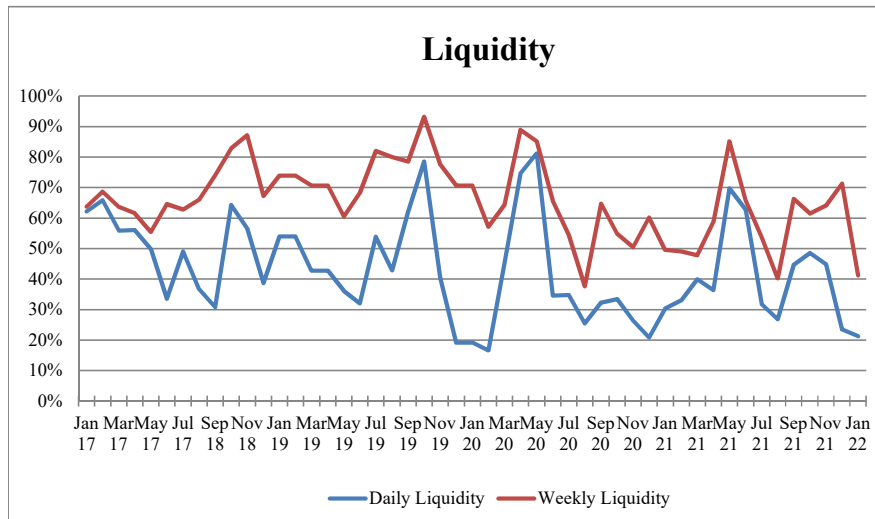
**SECTOR DISTRIBUTION**

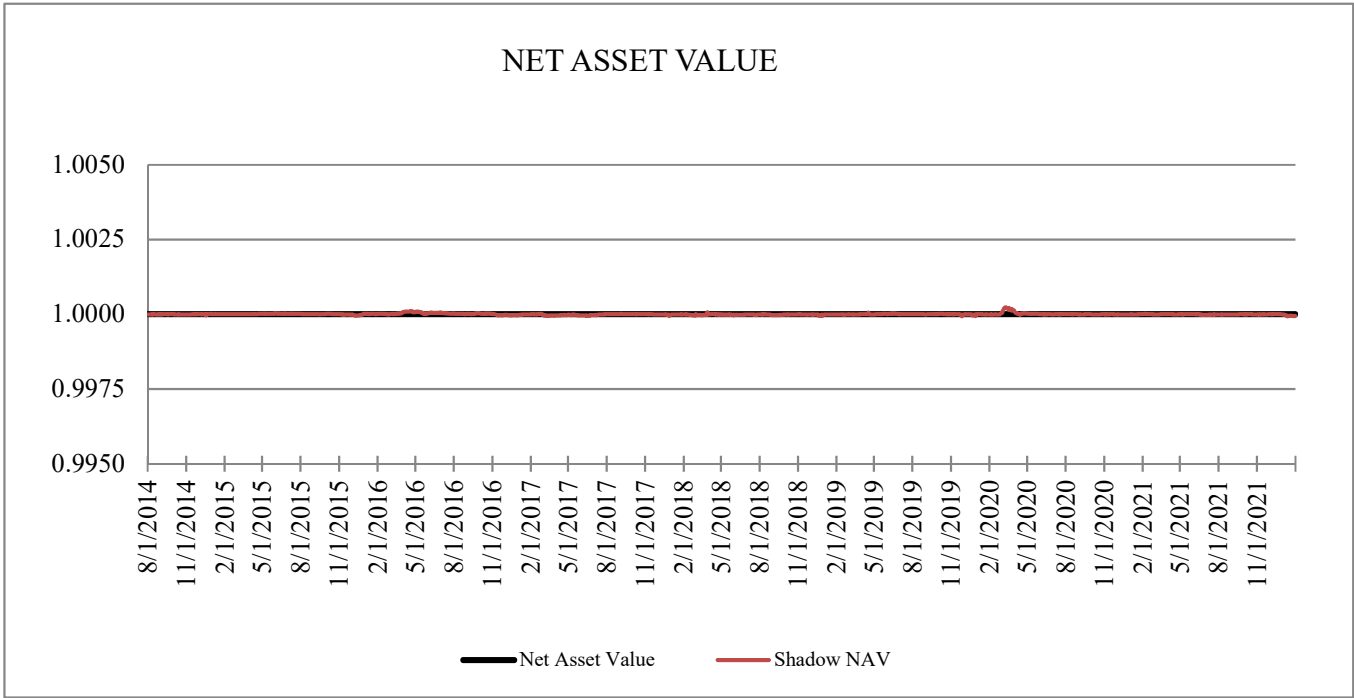
	Book Value	as % of Total
Treasury Debt	\$549,947,938.75	27.51%
Government Agency Debt	\$1,024,932,353.50	51.27%
Variable Rate Demand Note	\$0.00	0.00%
Other Municipal Debt	\$0.00	0.00%
Financial Company Commercial Paper	\$0.00	0.00%
Asset Backed Commercial Paper	\$0.00	0.00%
Other Commercial Paper	\$0.00	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	\$324,050,942.56	16.21%
Insurance Company Funding Agreement	\$0.00	0.00%
Investment Company	<u>\$100,000,000.00</u>	<u>5.00%</u>
Grand Total	<u><u>\$1,998,931,234.81</u></u>	<u><u>100.00%</u></u>



**LIMITED TERM POOL LIQUIDITY AND MATURITY**  
As of January 31, 2022

	1/31/2022	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	30.05	19.29	19.72	30.05	19.19	23.80
Weighted Average Life	30.05	19.29	19.72	30.05	19.19	23.82
Daily Liquidity	21.21%	29.84%	34.45%	21.21%	40.24%	43.17%
Weekly Liquidity	41.22%	58.84%	56.87%	41.22%	58.72%	60.20%





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