

Limited Term Pool

Monthly Report

April 30, 2021

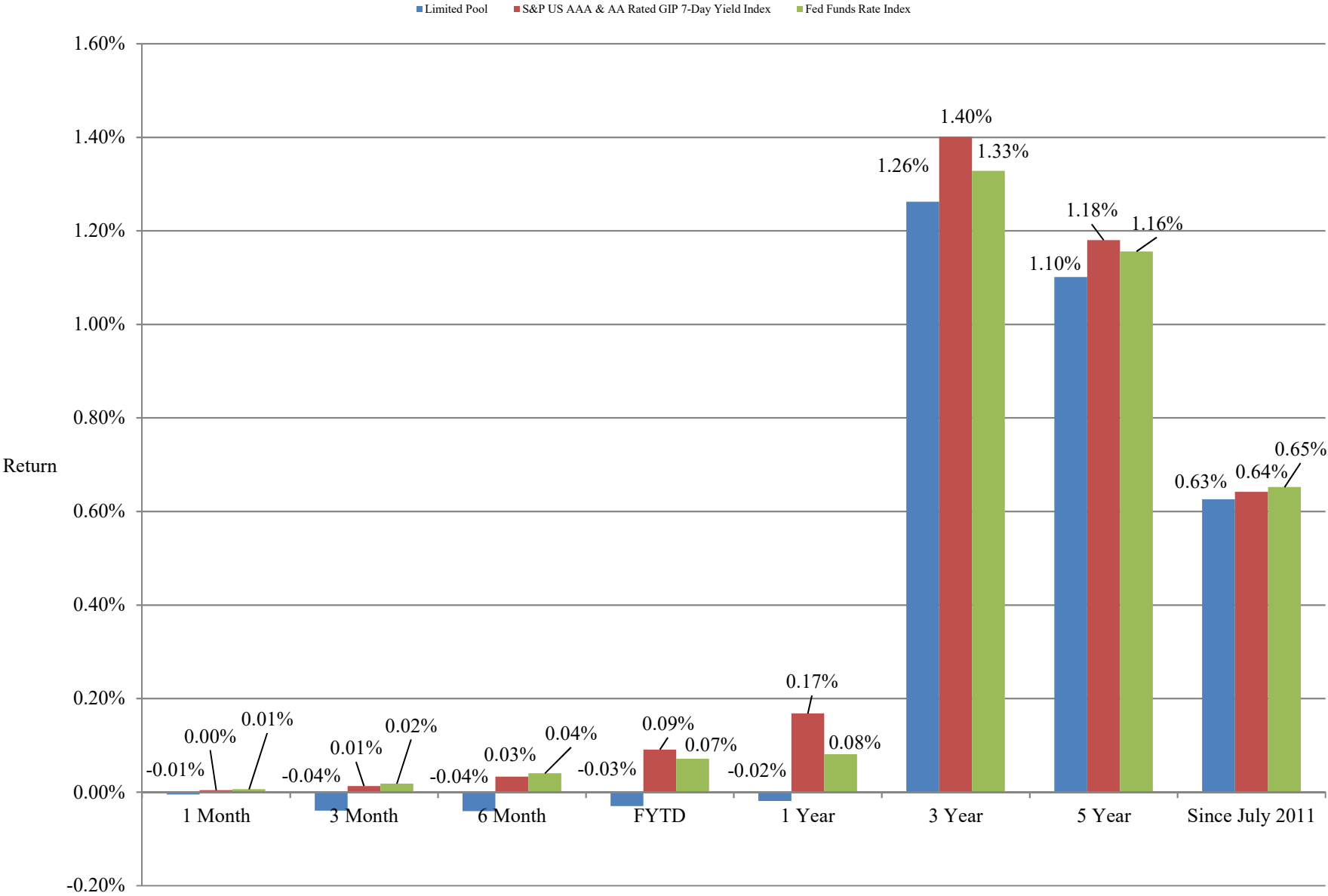


The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.



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

Limited Pool Performance as of April 30, 2021



**Limited Term Pool
As of April 30, 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	313385FC5	0.00	2021-05-03	2021-05-03	75,000,000.00	75,000,000.00
Fed Home Loan Disco Note	313385FG6	0.00	2021-05-07	2021-05-07	100,000,000.00	99,999,611.00
Fed Home Loan Disco Note	313385GL4	0.00	2021-06-04	2021-06-04	225,000,000.00	224,997,999.75
Fed Home Loan Disco Note	313385GP5	0.00	2021-06-07	2021-06-07	75,000,000.00	74,999,271.00
Fed Home Loan Disco Note	313385HM1	0.00	2021-06-29	2021-06-29	50,000,000.00	49,998,812.50
Fed Home Loan Disco Note	313385HQ2	0.00	2021-07-02	2021-07-02	50,000,000.00	49,999,166.50
Fed Home Loan Disco Note	313385MS2	0.00	2021-10-08	2021-10-08	40,000,000.00	39,994,031.20
					615,000,000.00	614,988,891.95
Investment Company						
Dreyfus Govt Fund	262006208	0.03	2021-05-01	2021-05-01	100,000,000.00	100,000,000.00
Fidelity Govt Fund	31607A703	0.01	2021-05-01	2021-05-01	125,000,000.00	125,000,000.00
Federated Govt Fund	608919718	0.02	2021-05-01	2021-05-01	50,000,000.00	50,000,000.00
					275,000,000.00	275,000,000.00
Other Commercial Paper						
					0.00	0.00
Government Agency Repurchase Agreement						
Cantor	N/A	0.01	2021-05-01	2021-05-01	200,000,000.00	200,000,000.00
Scotia	N/A	0.01	2021-05-01	2021-05-01	176,857,682.90	176,857,682.90
					376,857,682.90	376,857,682.90
Other Municipal Debt						
Inter-Pool Borrowings	N/A	0.01	2021-05-01	2021-05-01	0.00	0.00
					0.00	0.00
Treasury Debt						
Treasury Bill	9127965A3	0.00	2021-05-06	2021-05-06	225,000,000.00	224,999,589.00
Treasury Bill	912796B40	0.00	2021-07-01	2021-07-01	50,000,000.00	49,999,180.50
Treasury Bill	912796B57	0.00	2021-07-08	2021-07-08	75,000,000.00	74,998,432.50
Treasury Bill	912796G86	0.00	2021-06-08	2021-06-08	175,000,000.00	174,998,125.00
					525,000,000.00	524,995,327.00
					1,791,857,682.90	1,791,841,901.85

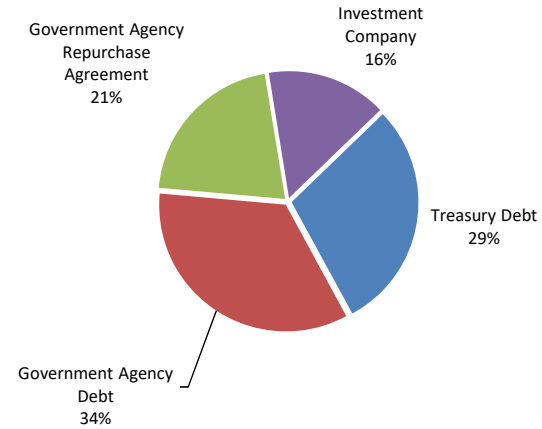
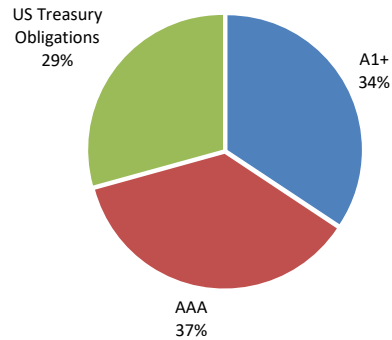
LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
As of April 30, 2021

CREDIT RATING DISTRIBUTION

	Book Value	as % of Total
Short Term Ratings		
A1+	\$614,988,891.95	34.32%
A1	\$0.00	0.00%
Subtotal	<u>\$614,988,891.95</u>	<u>34.32%</u>
Long Term Ratings		
AAA	\$651,857,682.90	36.38%
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>\$651,857,682.90</u>	<u>36.38%</u>
US Treasury Obligations	\$524,995,327.00	29.30%
Grand Total	<u><u>\$1,791,841,901.85</u></u>	<u><u>100.00%</u></u>

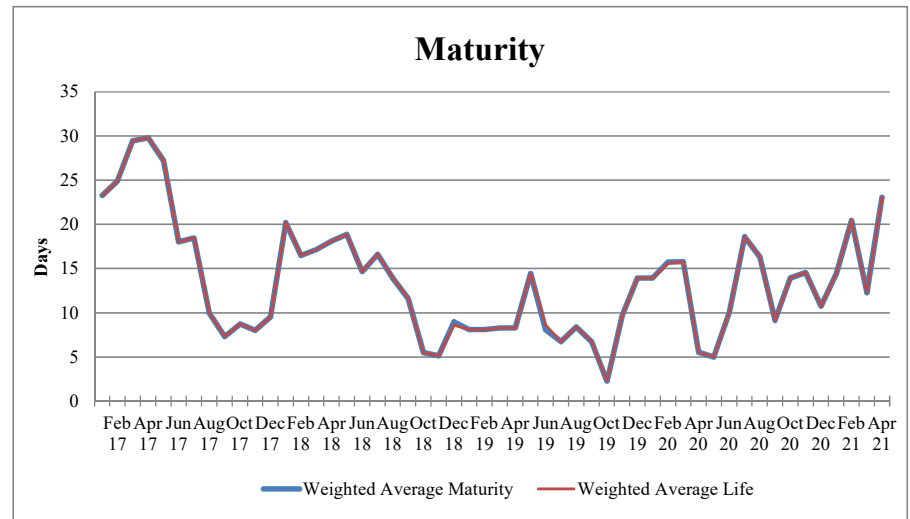
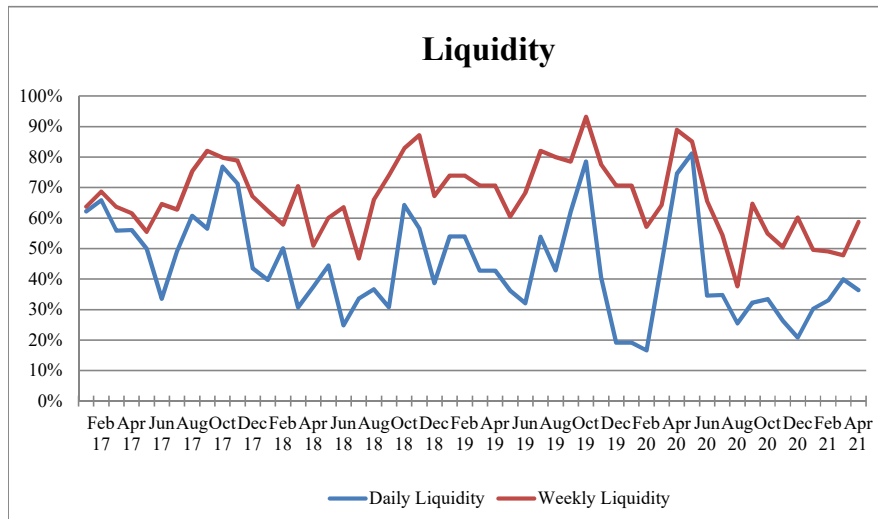
SECTOR DISTRIBUTION

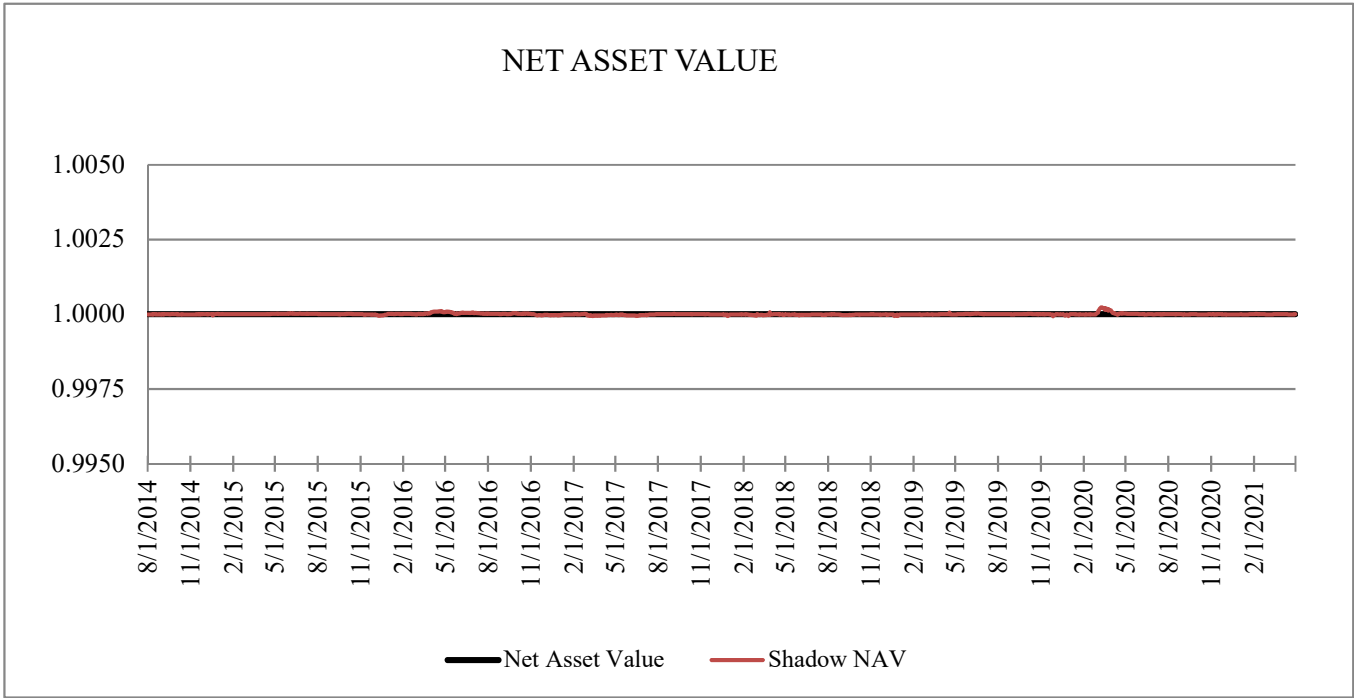
	Book Value	as % of Total
Treasury Debt	\$524,995,327.00	29.30%
Government Agency Debt	\$614,988,891.95	34.32%
Variable Rate Demand Note	\$0.00	0.00%
Other Municipal Debt	\$0.00	0.00%
Financial Company Commercial Paper	\$0.00	0.00%
Asset Backed Commercial Paper	\$0.00	0.00%
Other Commercial Paper	\$0.00	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	\$376,857,682.90	21.03%
Insurance Company Funding Agreement	\$0.00	0.00%
Investment Company	<u>\$275,000,000.00</u>	<u>15.35%</u>
Grand Total	<u><u>\$1,791,841,901.85</u></u>	<u><u>100.00%</u></u>



LIMITED TERM POOL LIQUIDITY AND MATURITY
As of April 30, 2021

	4/30/2021	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	23.07	18.60	15.35	17.55	14.04	24.17
Weighted Average Life	23.07	18.60	15.35	17.55	14.04	24.18
Daily Liquidity	36.38%	36.43%	31.28%	34.89%	35.71%	43.31%
Weekly Liquidity	58.70%	51.86%	52.72%	51.29%	56.51%	60.14%





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