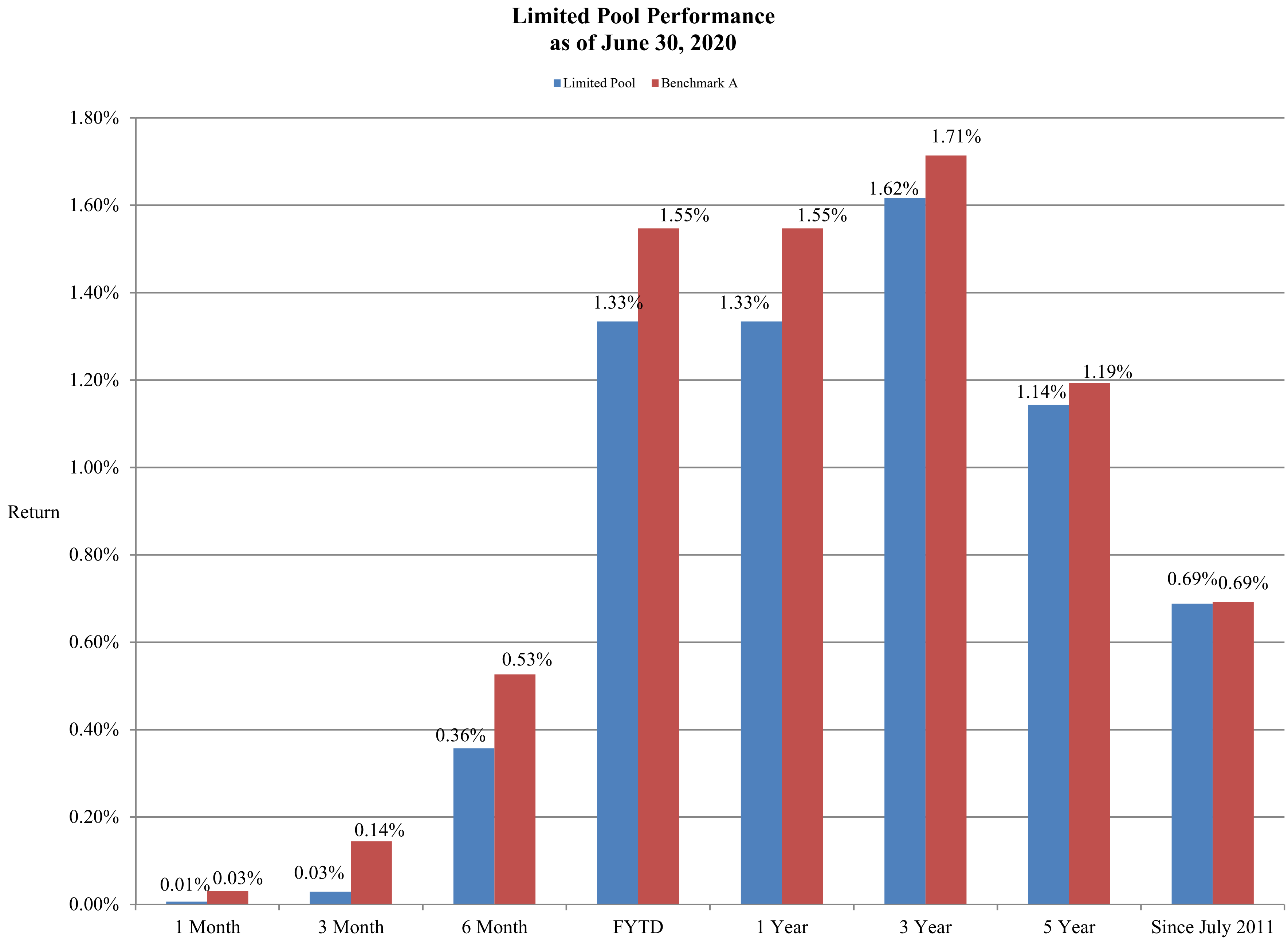
Limited Term Pool
Monthly Report

June 30, 2020

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 June 30, 2020
Limited Pool
Benchmark A
Return
1.80%
1.60%
1.40%
1.20%
1.00%
0.80%
0.60%
0.40%
0.20%
0.00%
0.01%
0.03%
0.03%
0.14%
0.36%
0.53%
1.33%
1.55%
1.33%
1.55%
1.62%
1.71%
1.14%
1.19%
0.69%
0.69%
1 Month
3 Month
6 Month
FYTD
1 Year
3 Year
5 Year
Since July 2011

Limited Term Pool
As of June 30, 2020

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	313384A66	0.00	2020-08-03	2020-08-03	100,000,000.00	99,988,083.00
Fed Home Loan Disco Note	313384ZA0	0.00	2020-07-06	2020-07-06	25,000,000.00	24,999,600.75
Fed Home Loan Disco Note	313384ZB8	0.00	2020-07-07	2020-07-07	100,000,000.00	99,997,917.00
Fed Home Loan Disco Note	313384ZC6	0.00	2020-07-08	2020-07-08	200,000,000.00	199,995,333.00
					425,000,000.00	424,980,933.75
Investment Company						
Fidelity Govt Fund	31607A703	0.10	2020-07-01	2020-07-01	75,000,000.00	75,000,000.00
Federated Govr Fund	608919718	0.11	2020-07-01	2020-07-01	150,000,000.00	150,000,000.00
State Street Govt Fund	857492706	0.12	2020-07-01	2020-07-01	150,000,000.00	150,000,000.00
Wells Fargo Govt Fund	949921126	0.11	2020-07-01	2020-07-01	150,000,000.00	150,000,000.00
					525,000,000.00	525,000,000.00
Other Commercial Paper						
					0.00	0.00
Government Agency Repurchase Agreement						
Scotia	N/A	0.07	2020-07-01	2020-07-01	55,359,767.80	55,359,767.80
Clinton Bank	N/A	0.12	2020-07-22	2020-07-22	2,000,000.00	2,000,000.00
Bank of Jamestown	N/A	0.12	2020-07-22	2020-07-22	4,000,000.00	4,000,000.00
Traditional Bank	N/A	0.30	2020-07-01	2020-07-01	30,000,000.00	30,000,000.00
					91,359,767.80	91,359,767.80
Other Municipal Debt						
Inter-Pool Borrowings	N/A	0.07	2020-07-01	2020-07-01	0.00	0.00
					0.00	0.00
Treasury Debt						
Treasury Bill	9127963C1	0.00	2020-07-07	2020-07-07	200,000,000.00	199,996,249.50
Treasury Bill	9127963D9	0.00	2020-07-14	2020-07-14	50,000,000.00	49,997,923.50
Treasury Bill	9127963M9	0.00	2020-08-04	2020-08-04	50,000,000.00	49,993,932.00
Treasury Bill	912796UB3	0.00	2020-07-02	2020-07-02	225,000,000.00	224,999,324.25
Treasury Bill	912796WY1	0.00	2020-07-30	2020-07-30	75,000,000.00	74,991,843.75
Treasury Bill	912796WZ8	0.00	2020-08-06	2020-08-06	125,000,000.00	124,984,852.50
					725,000,000.00	724,964,125.50
					1,766,359,767.80	1,766,304,827.05

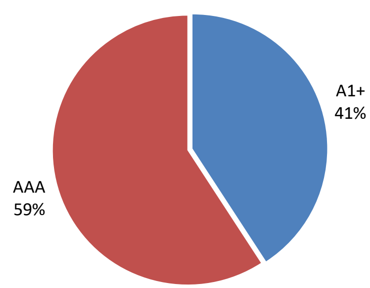
LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
As of June 30, 2020

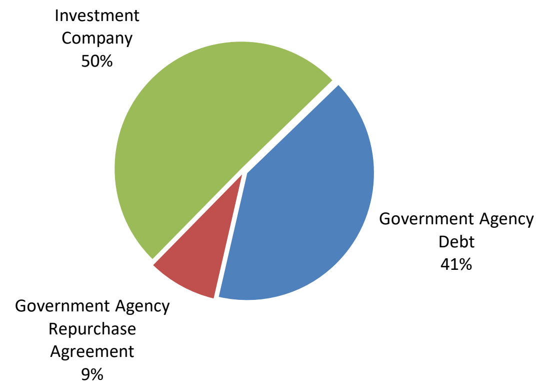
CREDIT RATING DISTRIBUTION

	Book Value	as % of Total
Short Term Ratings		
A1+	$424,980,933.75	24.06%
A1	$0.00	0.00%
Subtotal	$424,980,933.75	24.06%
Long Term Ratings		
AAA	$616,359,767.80	34.90%
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	$616,359,767.80	34.90%
US Treasury Obligations	$724,964,125.50	41.04%
Grand Total	$1,766,304,827.05	100.00%

SECTOR DISTRIBUTION

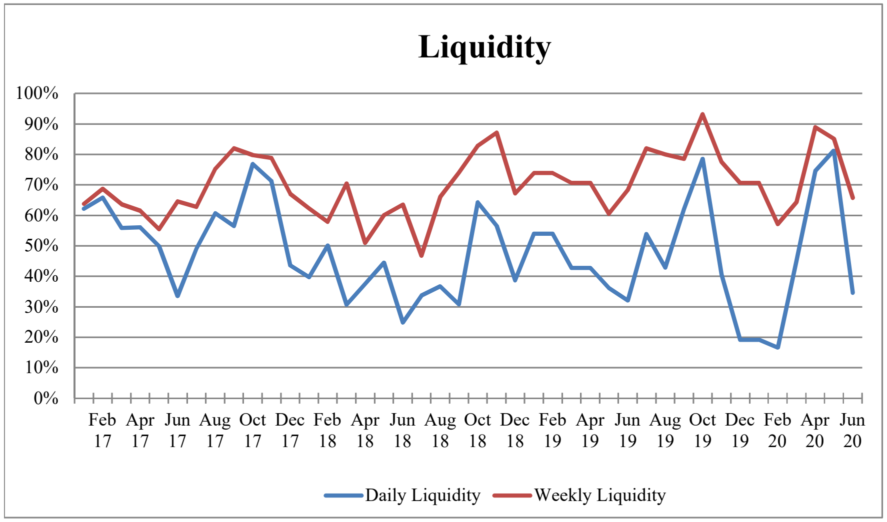
	Book Value	as % of Total
Treasury Debt	$724,964,125.50	41.04%
Government Agency Debt	$424,980,933.75	24.06%
Variable Rate Demand Note	$0.00	0.00%
Other Municipal Debt	$0.00	0.00%
Financial Company Commercial Paper	$0.00	0.00%
Asset Backed Commercial Paper	$0.00	0.00%
Other Commercial Paper	$0.00	0.00%
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	$91,359,767.80	5.17%
Insurance Company Funding Agreement	$0.00	0.00%
Investment Company	$525,000,000.00	29.72%
Grand Total	$1,766,304,827.05	100.00%

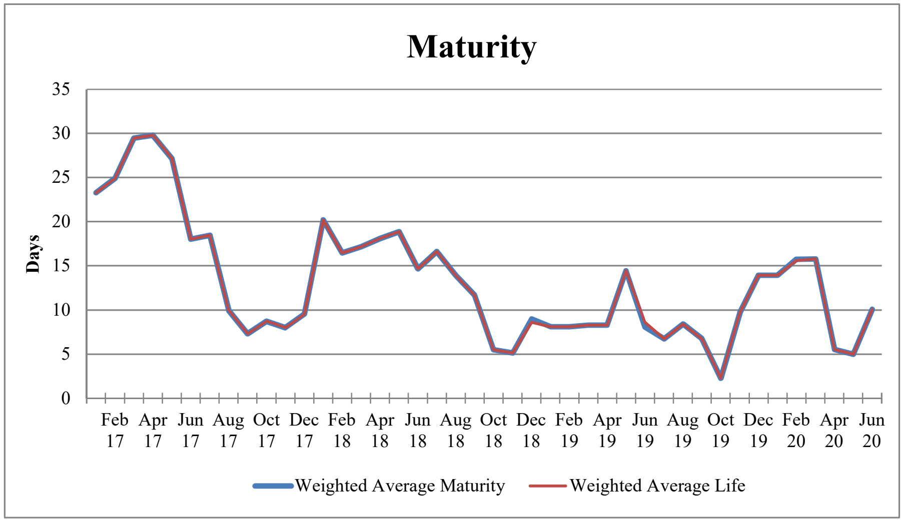


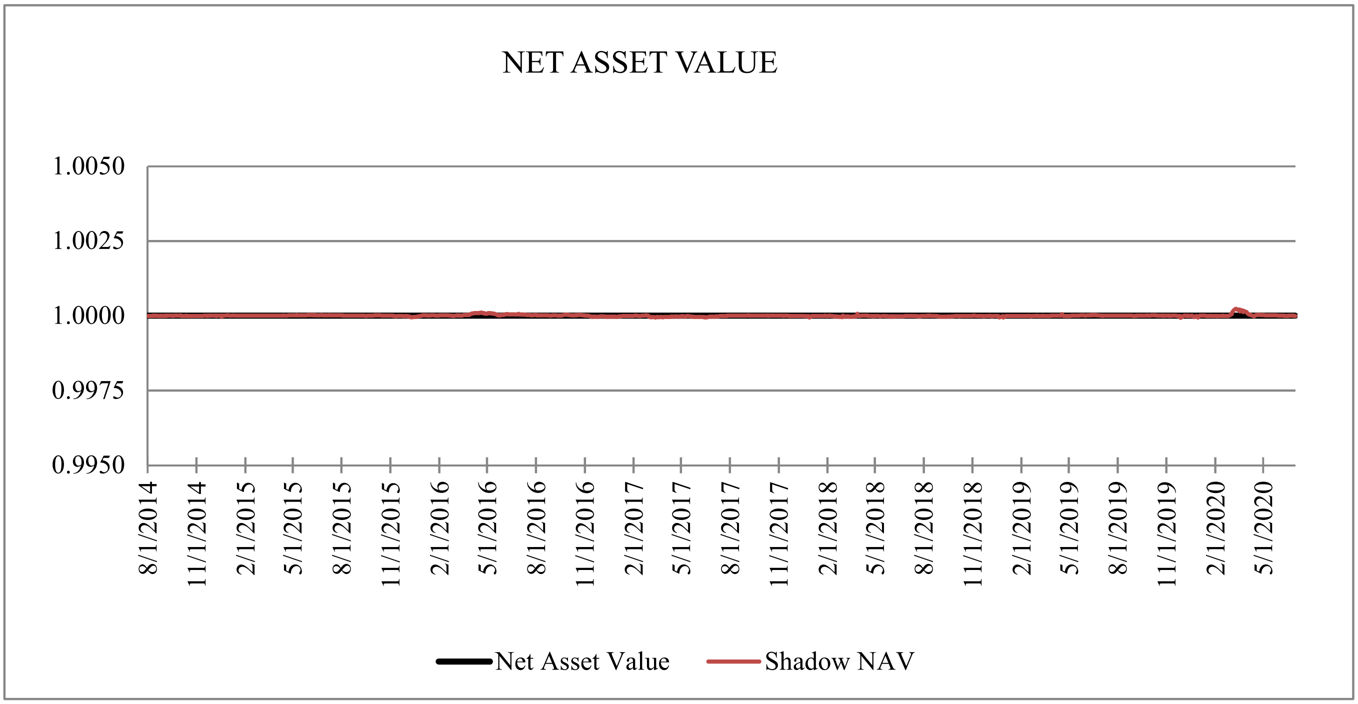


LIMITED TERM POOL LIQUIDITY AND MATURITY
As of June 30, 2020

	6/30/2020	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	10.06	6.85	9.47	11.00	9.47	25.06
Weighted Average Life	10.06	6.85	9.46	10.98	9.46	25.07
Daily Liquidity	34.55%	63.44%	47.34%	45.19%	47.34%	44.52%
Weekly Liquidity	65.69%	79.93%	76.14%	71.97%	76.14%	60.89%







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