

Limited Term Pool

Monthly Report

October 31, 2020



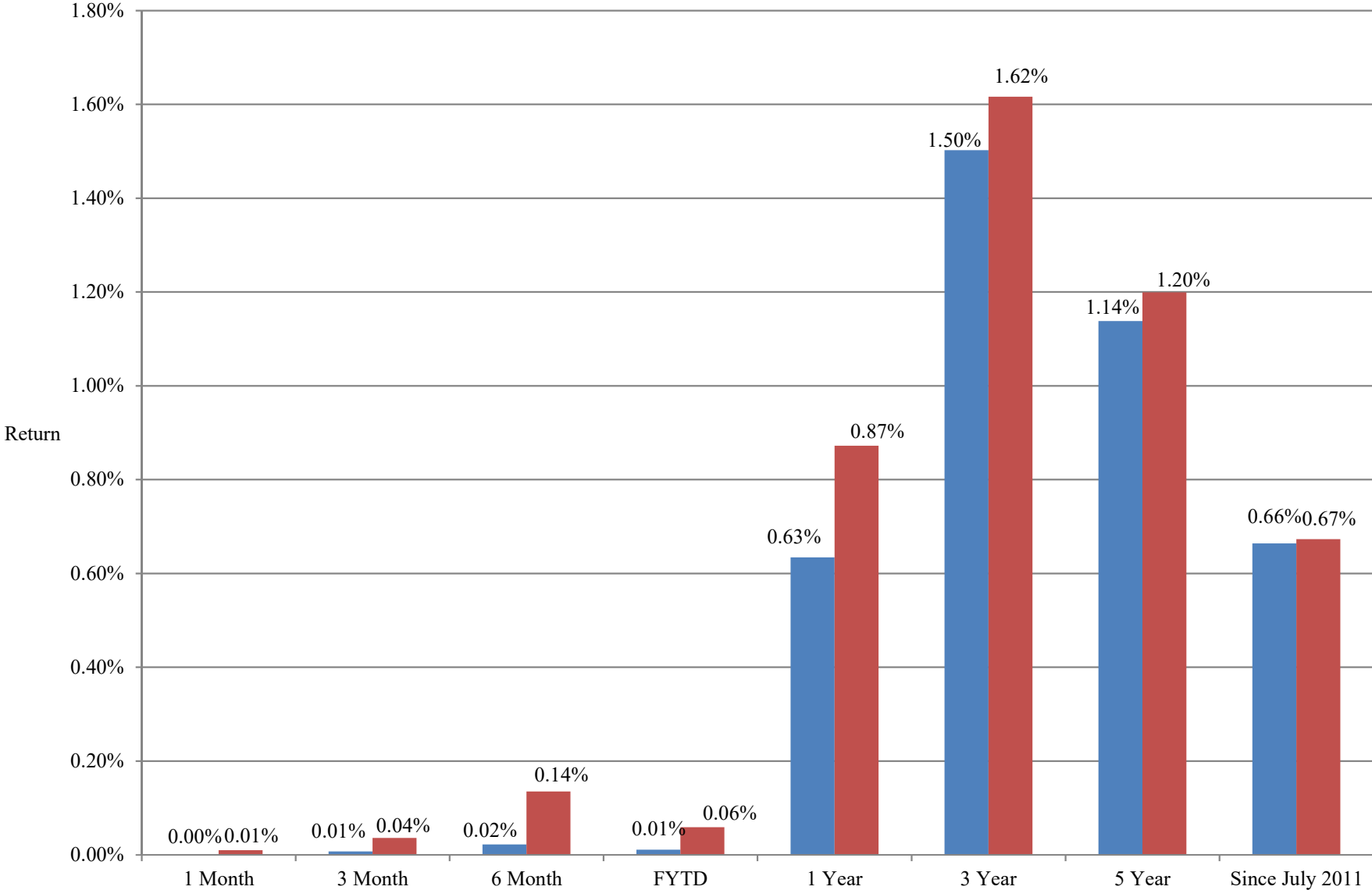
The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.



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

Limited Pool Performance as of October 31, 2020

Limited Pool Benchmark A



**Limited Term Pool
As of October 31, 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	313312M98	0.00	2020-11-02	2020-11-02	127,000,000.00	127,000,000.00
Fed Home Loan Disco Note	313384P45	0.00	2020-11-13	2020-11-13	50,000,000.00	49,998,778.00
Fed Home Loan Disco Note	313384P86	0.00	2020-11-17	2020-11-17	50,000,000.00	49,998,333.50
Fed Home Loan Disco Note	313384R92	0.00	2020-12-04	2020-12-04	150,000,000.00	149,988,444.00
					377,000,000.00	376,985,555.50
Investment Company						
Fidelity Govt Fund	31607A703	0.00	2020-11-01	2020-11-01	75,000,000.00	75,000,000.00
State Street Govt Fund	857492706	0.00	2020-11-01	2020-11-01	125,000,000.00	125,000,000.00
					200,000,000.00	200,000,000.00
Other Commercial Paper					0.00	0.00
Government Agency Repurchase Agreement						
Scotia	N/A	0.07	2020-11-01	2020-11-01	391,581,212.78	391,581,212.78
					391,581,212.78	391,581,212.78
Other Municipal Debt						
Inter-Pool Borrowings	N/A	0.07	2020-11-01	2020-11-01	0.00	0.00
					0.00	0.00
Treasury Debt						
Treasury Bill	9127962Z1	0.00	2020-11-12	2020-11-12	125,000,000.00	124,997,078.25
Treasury Bill	9127964T3	0.00	2020-11-24	2020-11-24	50,000,000.00	49,997,555.50
Treasury Bill	9127964U0	0.00	2020-12-01	2020-12-01	75,000,000.00	74,994,985.50
Treasury Bill	9127965B1	0.00	2020-12-08	2020-12-08	200,000,000.00	199,983,800.00
Treasury Bill	912796TP4	0.00	2020-11-05	2020-11-05	250,000,000.00	249,998,314.50
Treasury Bill	912796TU3	0.00	2020-12-03	2020-12-03	100,000,000.00	99,992,681.00
					800,000,000.00	799,964,414.75
					1,768,581,212.78	1,768,531,183.03

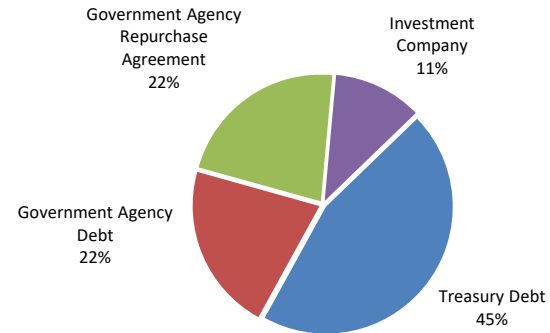
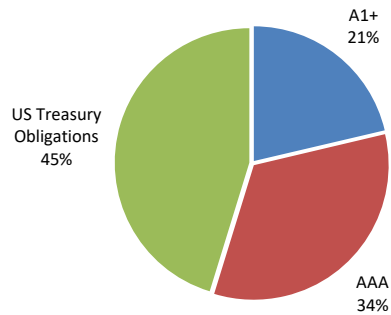
LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
As of October 31, 2020

CREDIT RATING DISTRIBUTION

	Book Value	as % of Total
Short Term Ratings		
A1+	\$376,985,555.50	21.32%
A1	\$0.00	0.00%
Subtotal	<u>\$376,985,555.50</u>	<u>21.32%</u>
Long Term Ratings		
AAA	\$591,581,212.78	33.45%
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>\$591,581,212.78</u>	<u>33.45%</u>
US Treasury Obligations	\$799,964,414.75	45.23%
Grand Total	<u><u>\$1,768,531,183.03</u></u>	<u><u>100.00%</u></u>

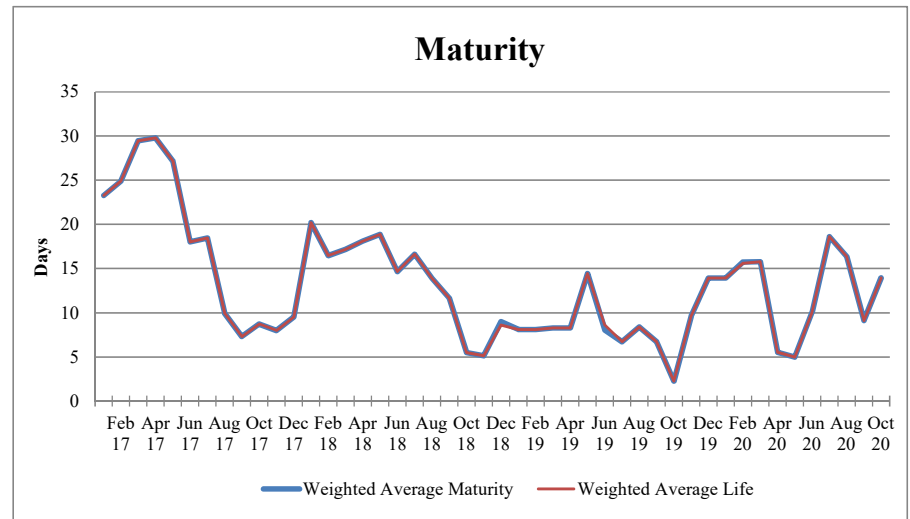
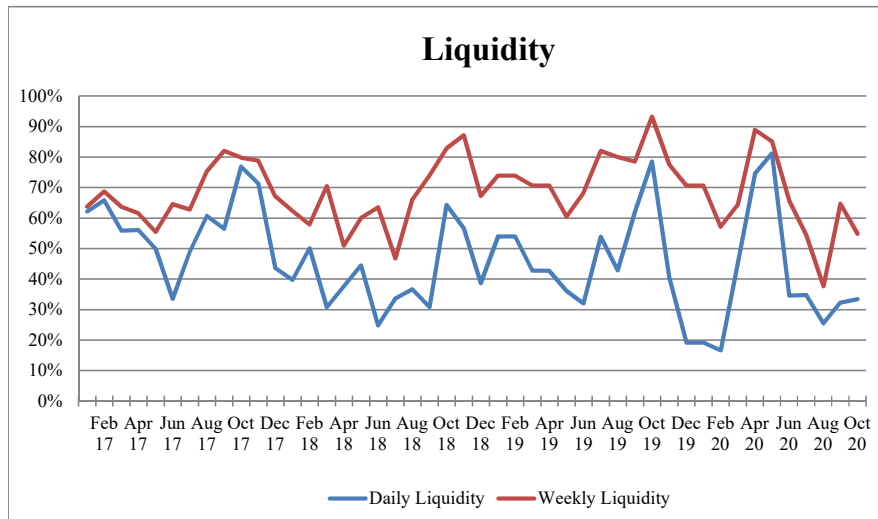
SECTOR DISTRIBUTION

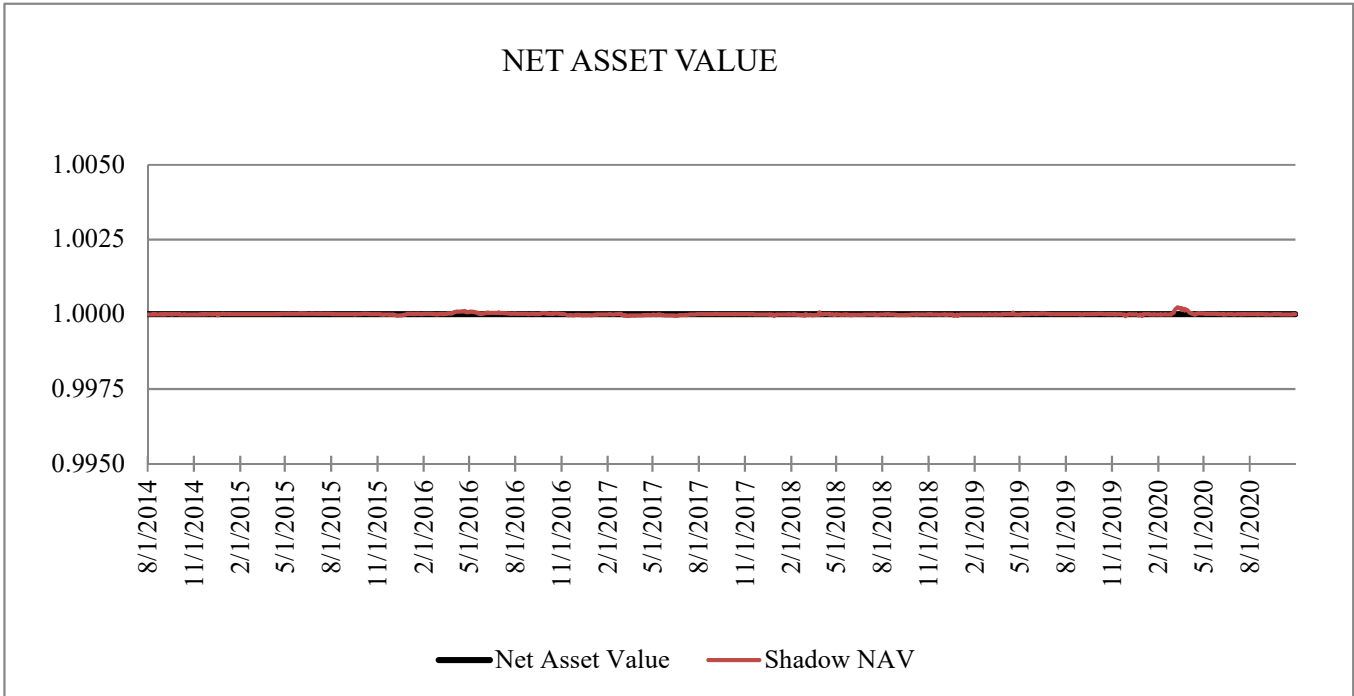
	Book Value	as % of Total
Treasury Debt	\$799,964,414.75	45.23%
Government Agency Debt	\$376,985,555.50	21.32%
Variable Rate Demand Note	\$0.00	0.00%
Other Municipal Debt	\$0.00	0.00%
Financial Company Commercial Paper	\$0.00	0.00%
Asset Backed Commercial Paper	\$0.00	0.00%
Other Commercial Paper	\$0.00	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	\$391,581,212.78	22.14%
Insurance Company Funding Agreement	\$0.00	0.00%
Investment Company	<u>\$200,000,000.00</u>	<u>11.31%</u>
Grand Total	<u><u>\$1,768,531,183.03</u></u>	<u><u>100.00%</u></u>



LIMITED TERM POOL LIQUIDITY AND MATURITY
As of October 31, 2020

	10/31/2020	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	13.92	13.13	14.50	12.40	12.30	24.65
Weighted Average Life	13.92	13.13	14.50	12.39	12.28	24.66
Daily Liquidity	33.45%	30.40%	31.50%	39.71%	38.07%	44.01%
Weekly Liquidity	54.77%	52.36%	52.88%	64.33%	65.96%	60.58%





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