

Limited Term Pool

Monthly Report

October 31, 2022

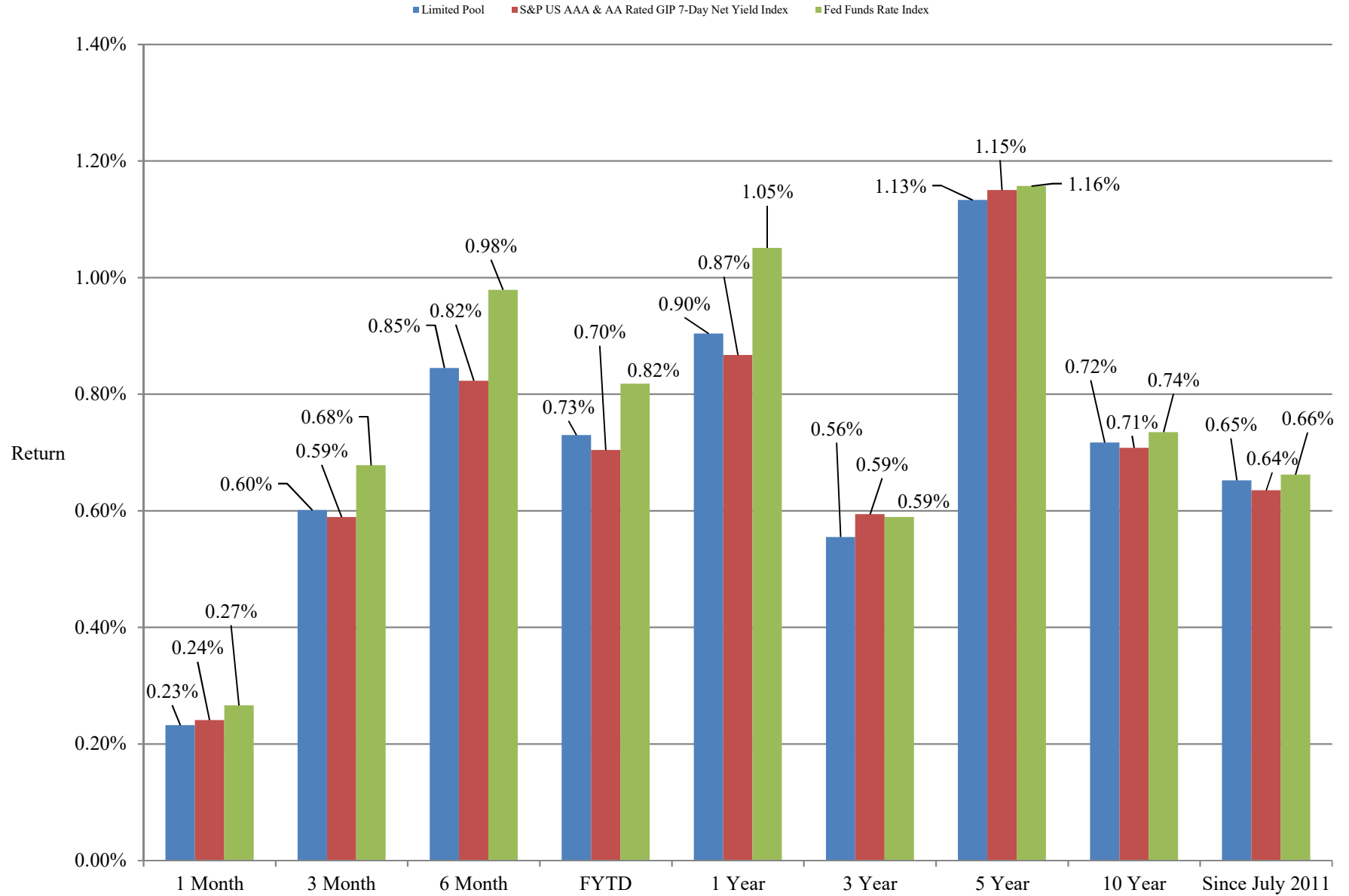


The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.



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

Limited Pool Performance as of October 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 October 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	313384AD1	0.00	2023-01-04	2023-01-04	200,000,000.00	198,728,000.00
Fed Home Loan Disco Note	313384AF6	0.00	2023-01-06	2023-01-06	400,000,000.00	397,380,258.00
Fed Home Loan Disco Note	313384AJ8	0.00	2023-01-09	2023-01-09	75,000,000.00	74,474,593.50
Fed Home Loan Disco Note	313384BK4	0.00	2023-02-03	2023-02-03	50,000,000.00	49,474,514.00
Fed Home Loan Disco Note	313384BN8	0.00	2023-02-06	2023-02-06	200,000,000.00	197,824,236.00
Fed Home Loan Disco Note	313385N28	0.00	2022-11-04	2022-11-04	250,000,000.00	249,945,937.75
Fed Home Loan Disco Note	313385N51	0.00	2022-11-07	2022-11-07	75,000,000.00	74,966,000.25
Fed Home Loan Disco Note	313385N69	0.00	2022-11-08	2022-11-08	150,000,000.00	149,927,229.00
Fed Home Loan Disco Note	313385S23	0.00	2022-12-06	2022-12-06	75,000,000.00	74,793,645.75
Fed Home Loan Disco Note	313385S31	0.00	2022-12-07	2022-12-07	75,000,000.00	74,778,750.00
					1,550,000,000.00	1,542,293,164.25
Investment Company						
Blackrock Govt Fund	09248U700	2.87	2022-11-01	2022-11-01	75,000,000.00	75,000,000.00
Invesco Govt Fund	825252885	3.07	2022-11-01	2022-11-01	125,000,000.00	125,000,000.00
State Street Govt Fund	857492706	3.01	2022-11-01	2022-11-01	100,000,000.00	100,000,000.00
					300,000,000.00	300,000,000.00
Other Commercial Paper					0.00	0.00
Government Agency Repurchase Agreement						
Scotia	N/A	3.04	2022-11-01	2022-11-01	200,000,000.00	200,000,000.00
Cantor	N/A	3.01	2022-11-01	2022-11-01	200,000,000.00	200,000,000.00
					400,000,000.00	400,000,000.00
Other Municipal Debt						
Inter-Pool Borrowings	N/A	3.03	2022-11-01	2022-11-01	77,764,657.88	77,764,657.88
					77,764,657.88	77,764,657.88
Treasury Debt						
Treasury Bill	912796X61	0.00	2022-12-08	2022-12-08	225,000,000.00	224,309,118.00
Treasury Bill	912796YG8	0.00	2022-11-01	2022-11-01	150,000,000.00	150,000,000.00
Treasury Bill	912796YP8	0.00	2022-11-08	2022-11-08	75,000,000.00	74,963,964.75
Treasury Bill	912796YX1	0.00	2022-12-06	2022-12-06	100,000,000.00	99,725,688.00
Treasury Bill	912796ZH5	0.00	2023-01-03	2023-01-03	100,000,000.00	99,429,063.00
Treasury Bill	912796ZT9	0.00	2023-02-07	2023-02-07	100,000,000.00	98,919,278.00
					750,000,000.00	747,347,111.75
					3,077,764,657.88	3,067,404,933.88

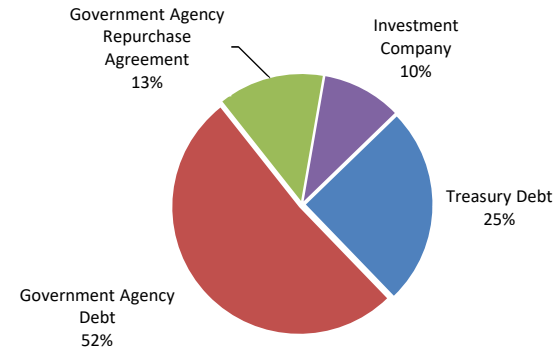
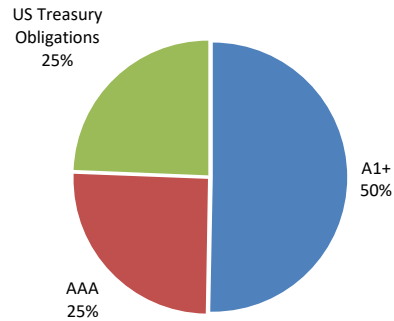
LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
As of October 31, 2022

CREDIT RATING DISTRIBUTION

	Book Value	as % of Total
Short Term Ratings		
A1+	\$1,542,293,164.25	50.28%
A1	\$0.00	0.00%
Subtotal	<u>\$1,542,293,164.25</u>	<u>50.28%</u>
Long Term Ratings		
AAA	\$777,764,657.88	25.36%
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>\$777,764,657.88</u>	<u>25.36%</u>
US Treasury Obligations	\$747,347,111.75	24.36%
Grand Total	<u><u>\$3,067,404,933.88</u></u>	<u><u>100.00%</u></u>

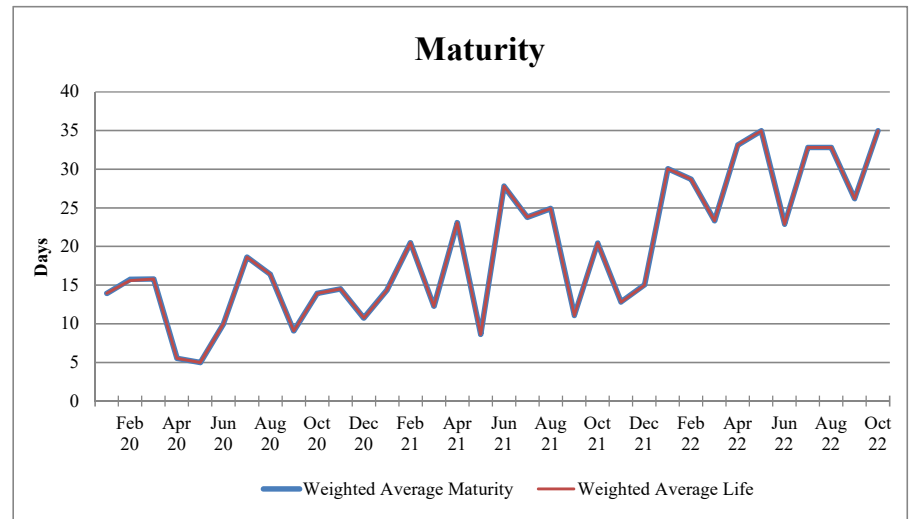
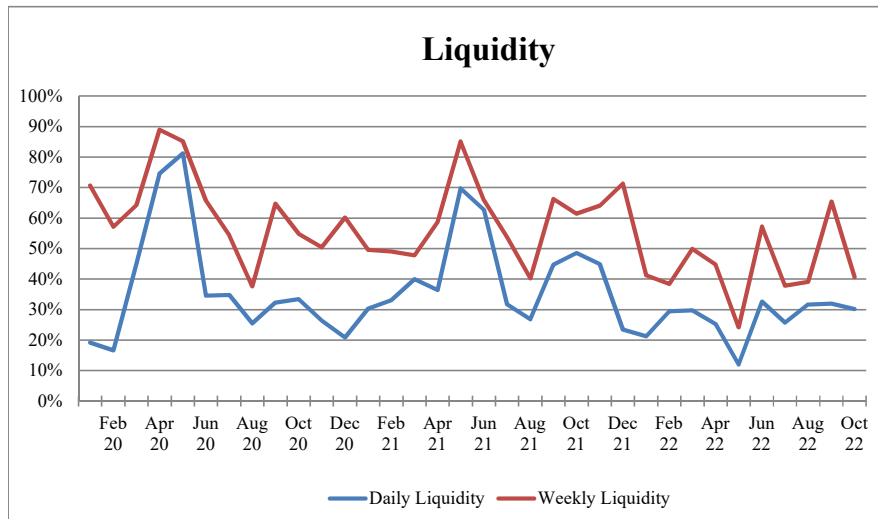
SECTOR DISTRIBUTION

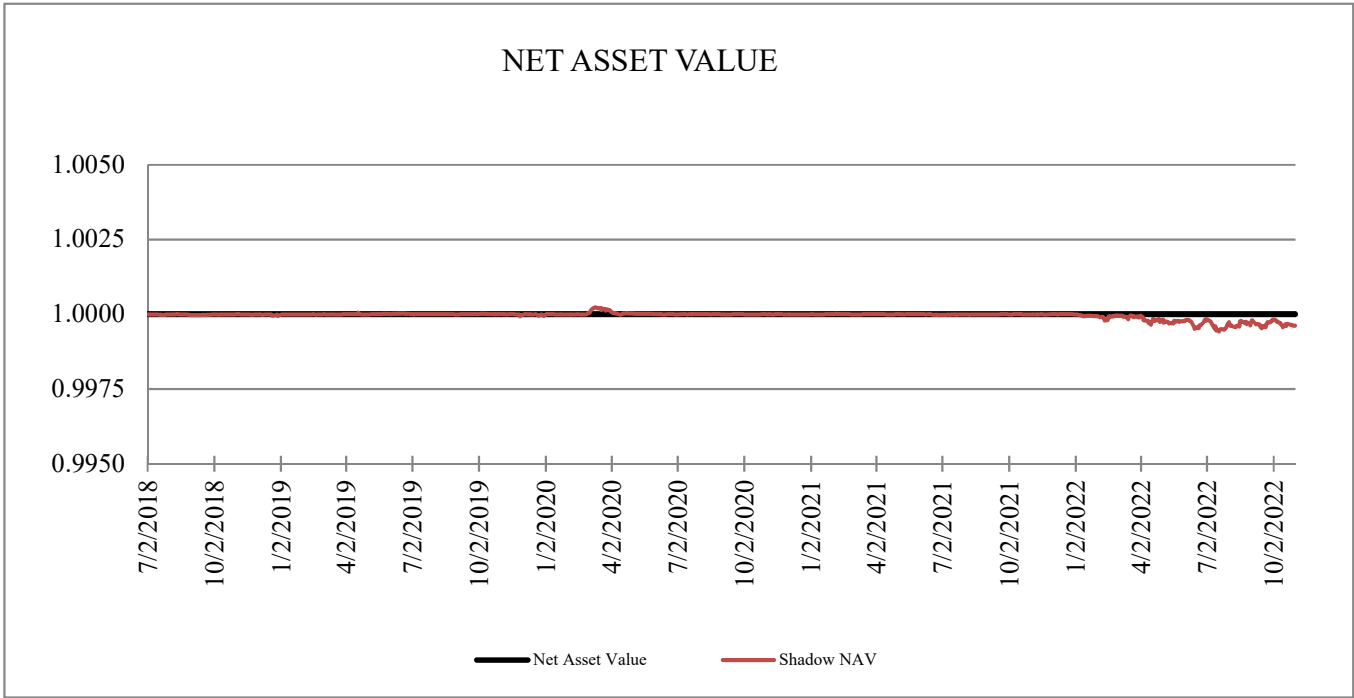
	Book Value	as % of Total
Treasury Debt	\$747,347,111.75	24.36%
Government Agency Debt	\$1,542,293,164.25	50.28%
Variable Rate Demand Note	\$0.00	0.00%
Other Municipal Debt	\$77,764,657.88	2.54%
Financial Company Commercial Paper	\$0.00	0.00%
Asset Backed Commercial Paper	\$0.00	0.00%
Other Commercial 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	13.04%
Insurance Company Funding Agreement	\$0.00	0.00%
Investment Company	<u>\$300,000,000.00</u>	<u>9.78%</u>
Grand Total	<u><u>\$3,067,404,933.88</u></u>	<u><u>100.00%</u></u>



LIMITED TERM POOL LIQUIDITY AND MATURITY
As of October 31, 2022

	10/31/2022	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	34.95	31.31	31.69	29.98	27.30	24.24
Weighted Average Life	34.95	31.31	31.69	29.98	27.30	24.25
Daily Liquidity	30.14%	31.25%	29.85%	26.95%	28.15%	42.06%
Weekly Liquidity	40.70%	48.43%	45.79%	43.88%	47.84%	59.07%





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 0.000574