

# Limited Term Pool

## Monthly Report

June 30, 2022

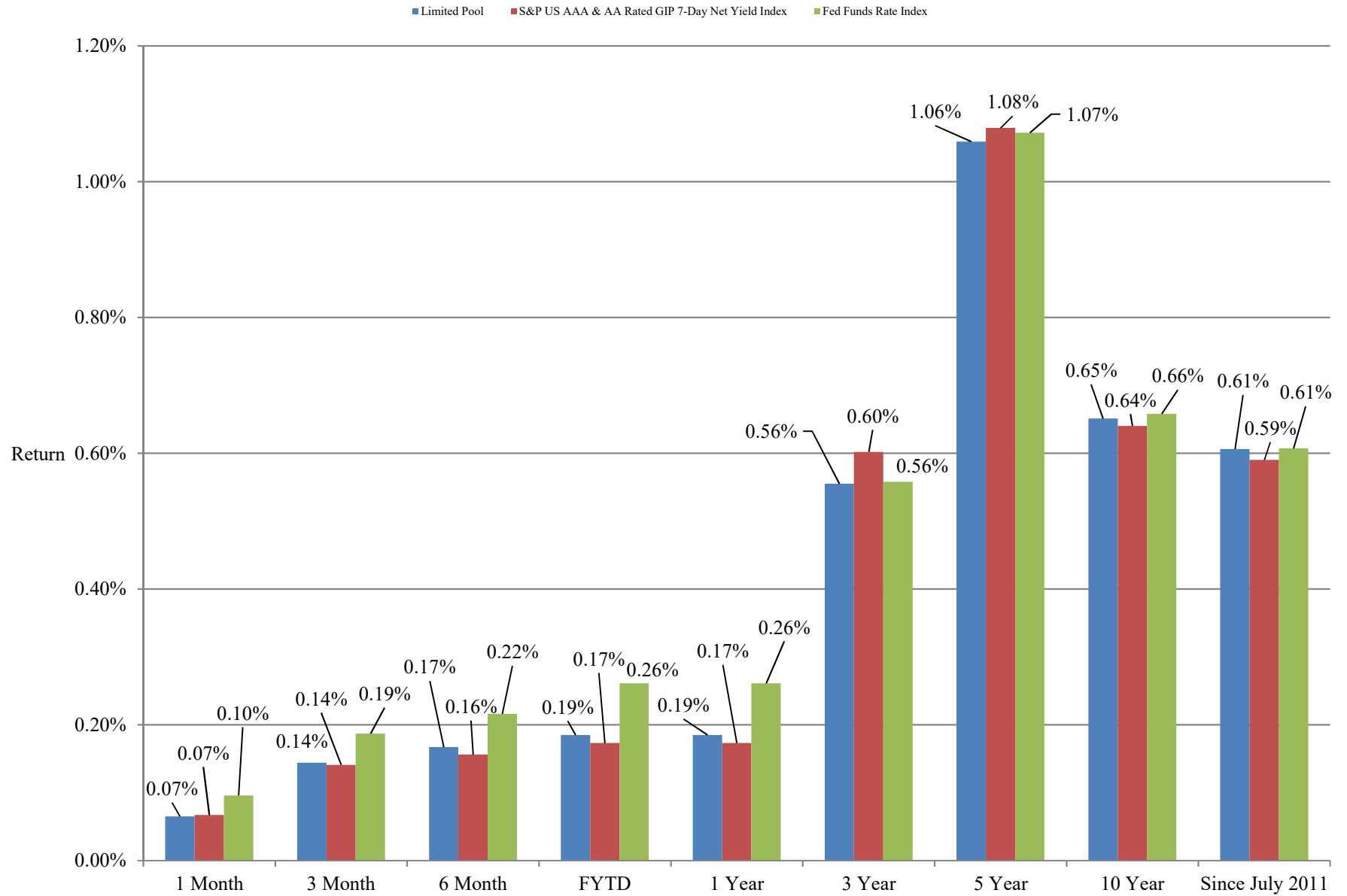


The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.



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

## Limited Pool Performance as of June 30, 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 June 30, 2022**

Category of Investment / Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
<b>Financial Company Commercial Paper</b>						
					0.00	0.00
<b>Certificate of Deposit</b>						
					0.00	0.00
<b>Government Agency Debt</b>						
Fed Home Loan Disco Note	313385A30	0.00	2022-08-01	2022-08-01	175,000,000.00	174,869,972.50
Fed Home Loan Disco Note	313385A71	0.00	2022-08-05	2022-08-05	75,000,000.00	74,930,729.25
Fed Home Loan Disco Note	313385B21	0.00	2022-08-08	2022-08-08	175,000,000.00	174,769,625.00
Fed Home Loan Disco Note	313385E85	0.00	2022-09-07	2022-09-07	100,000,000.00	99,680,778.00
Fed Home Loan Disco Note	313385E93	0.00	2022-09-08	2022-09-08	50,000,000.00	49,856,250.00
Fed Home Loan Disco Note	313385YU4	0.00	2022-07-01	2022-07-01	100,000,000.00	100,000,000.00
Fed Home Loan Disco Note	313385YY6	0.00	2022-07-05	2022-07-05	150,000,000.00	149,989,000.50
Fed Home Loan Disco Note	313385YZ3	0.00	2022-07-06	2022-07-06	275,000,000.00	274,977,742.75
Fed Home Loan Disco Note	313385ZB5	0.00	2022-07-08	2022-07-08	200,000,000.00	199,975,403.00
Fed Home Loan Disco Note	313385ZY5	0.00	2022-07-29	2022-07-29	50,000,000.00	49,965,000.00
					1,350,000,000.00	1,349,014,501.00
<b>Investment Company</b>						
Blackrock Govt Fund	09248U700	1.32	2022-07-01	2022-07-01	50,000,000.00	50,000,000.00
Federated Govt Fund	608919718	1.41	2022-07-01	2022-07-01	50,000,000.00	50,000,000.00
Allspring Govt Fund	949921126	1.26	2022-07-01	2022-07-01	100,000,000.00	100,000,000.00
					200,000,000.00	200,000,000.00
<b>Other Commercial Paper</b>						
					0.00	0.00
<b>Government Agency Repurchase Agreement</b>						
Scotia	N/A	1.52	2022-07-01	2022-07-01	200,000,000.00	200,000,000.00
Cantor	N/A	1.47	2022-07-01	2022-07-01	200,000,000.00	200,000,000.00
					400,000,000.00	400,000,000.00
<b>Other Municipal Debt</b>						
Inter-Pool Borrowings	N/A	1.50	2022-07-01	2022-07-01	23,461,080.06	23,461,080.06
					23,461,080.06	23,461,080.06
<b>Treasury Debt</b>						
Treasury Bill	912796M71	0.00	2022-09-08	2022-09-08	150,000,000.00	149,594,625.00
Treasury Bill	912796R68	0.00	2022-07-07	2022-07-07	75,000,000.00	74,991,125.25
Treasury Bill	912796S67	0.00	2022-08-04	2022-08-04	225,000,000.00	224,808,750.00
Treasury Bill	912796W88	0.00	2022-07-05	2022-07-05	50,000,000.00	49,996,430.50
					500,000,000.00	499,390,930.75
					2,473,461,080.06	2,471,866,511.81

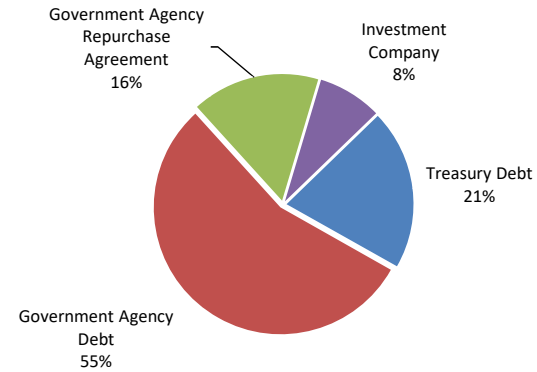
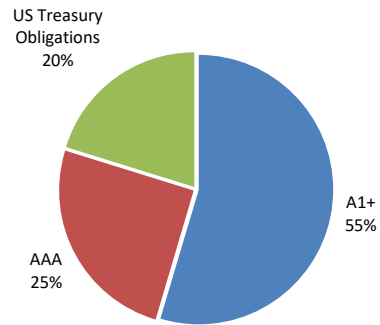
**LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS**  
As of June 30, 2022

**CREDIT RATING DISTRIBUTION**

	Book Value	as % of Total
<b>Short Term Ratings</b>		
A1+	\$1,349,014,501.00	54.57%
A1	\$0.00	0.00%
Subtotal	<u>\$1,349,014,501.00</u>	<u>54.57%</u>
<b>Long Term Ratings</b>		
AAA	\$623,461,080.06	25.22%
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>\$623,461,080.06</u>	<u>25.22%</u>
US Treasury Obligations	\$499,390,930.75	20.20%
Grand Total	<u><u>\$2,471,866,511.81</u></u>	<u><u>100.00%</u></u>

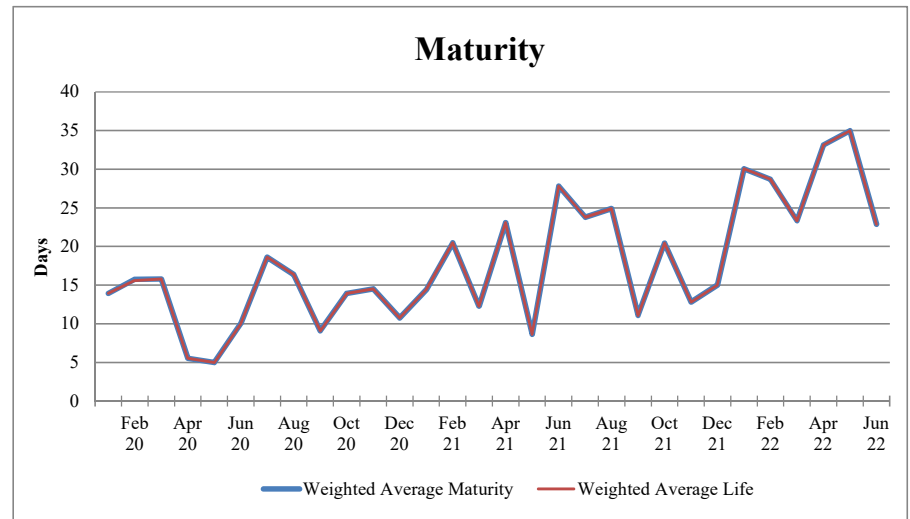
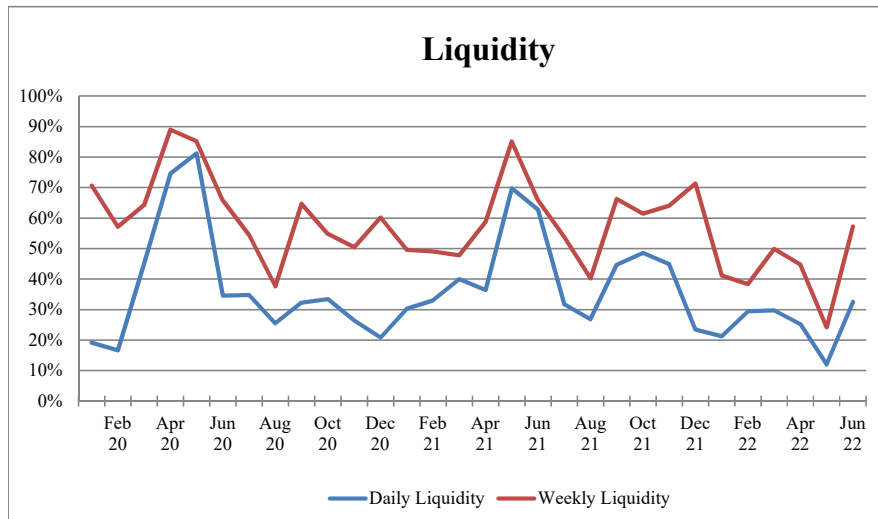
**SECTOR DISTRIBUTION**

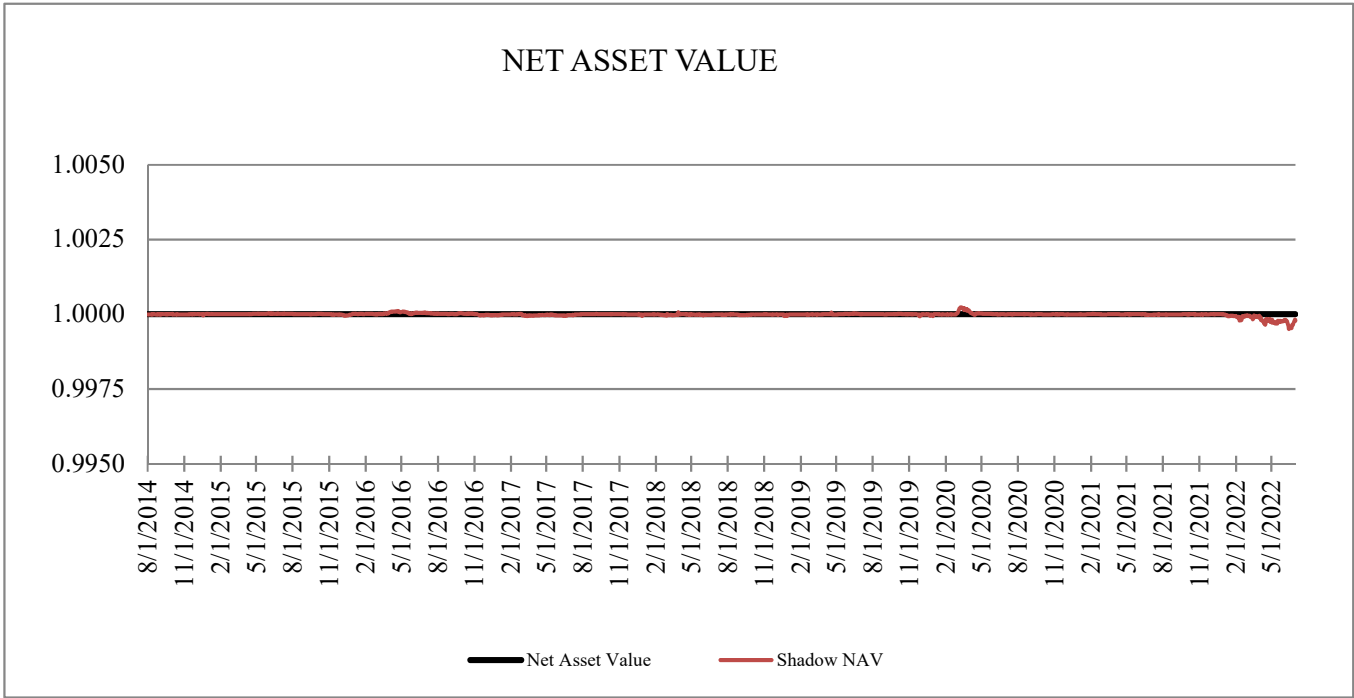
	Book Value	as % of Total
Treasury Debt	\$499,390,930.75	20.20%
Government Agency Debt	\$1,349,014,501.00	54.57%
Variable Rate Demand Note	\$0.00	0.00%
Other Municipal Debt	\$23,461,080.06	0.95%
Financial Company Commercial Paper	\$0.00	0.00%
Asset Backed Commercial Paper	\$0.00	0.00%
Other Commercial 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	16.18%
Insurance Company Funding Agreement	\$0.00	0.00%
Investment Company	<u>\$200,000,000.00</u>	<u>8.09%</u>
Grand Total	<u><u>\$2,471,866,511.81</u></u>	<u><u>100.00%</u></u>



**LIMITED TERM POOL LIQUIDITY AND MATURITY**  
As of June 30, 2022

	6/30/2022	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	22.87	30.33	23.42	28.84	23.42	24.00
Weighted Average Life	22.87	30.33	23.42	28.84	23.42	24.01
Daily Liquidity	32.54%	23.23%	30.83%	25.01%	30.83%	42.46%
Weekly Liquidity	57.27%	42.06%	51.04%	42.60%	51.04%	59.50%





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 0.000493