

# Limited Term Pool

## Monthly Report

September 30, 2021

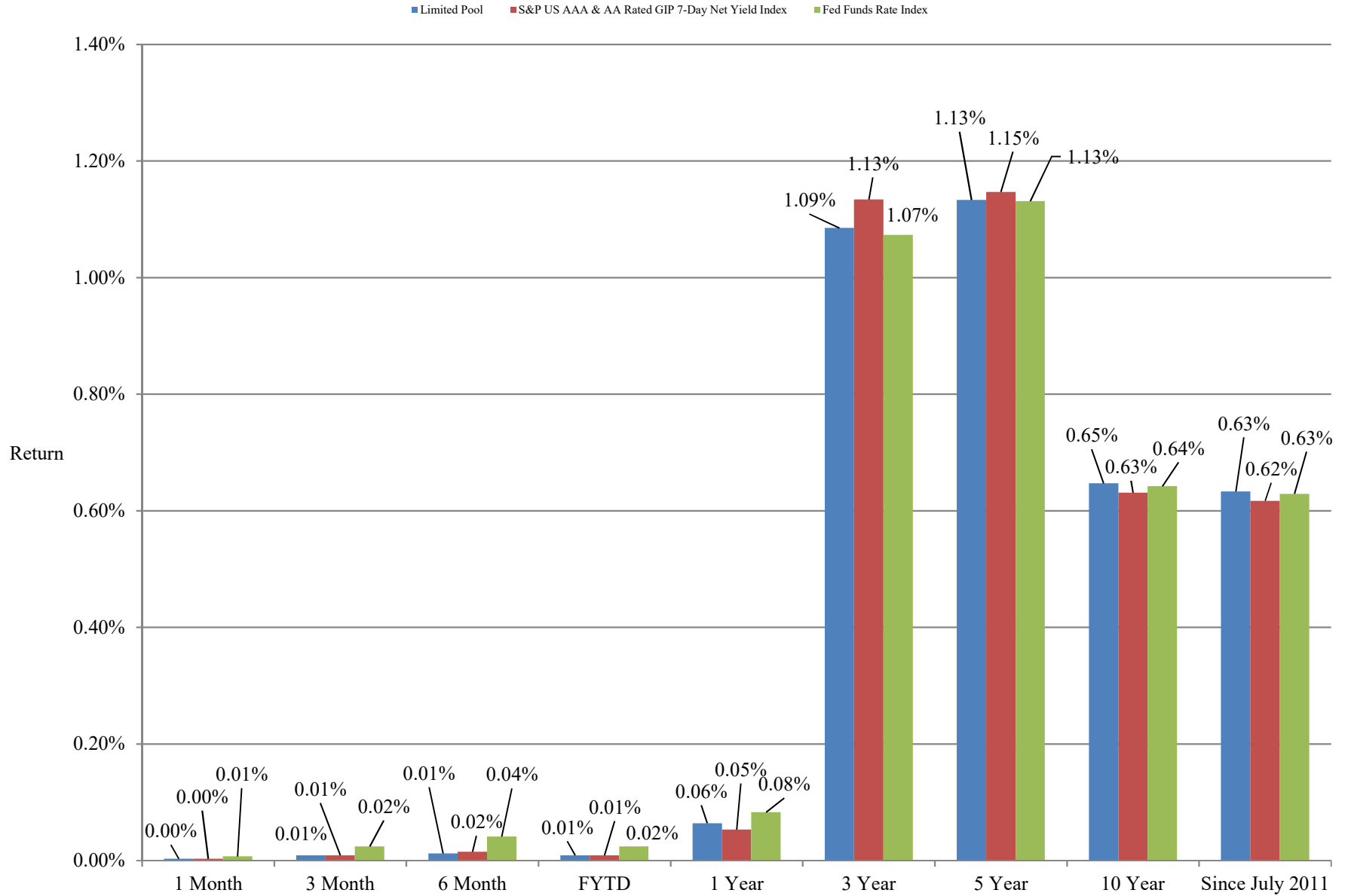


The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.



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

## Limited Pool Performance as of September 30, 2021



Returns less than a year are unannualized.

Returns are gross of management fee. Management fee is 0.07%, annualized.

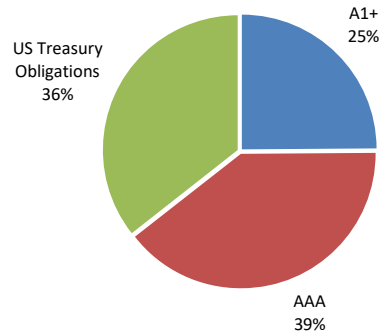
**Limited Term Pool  
As of September 30, 2021**

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	313385MK9	0.00	2021-10-01	2021-10-01	100,000,000.00	100,000,000.00
Fed Home Loan Disco Note	313385MN3	0.00	2021-10-04	2021-10-04	150,000,000.00	149,999,749.50
Fed Home Loan Disco Note	313385MQ6	0.00	2021-10-06	2021-10-06	100,000,000.00	99,999,444.00
Fed Home Loan Disco Note	313385MS2	0.00	2021-10-08	2021-10-08	140,000,000.00	139,998,957.60
					490,000,000.00	489,998,151.10
Investment Company						
Dreyfus Govt Fund	262006208	0.03	2021-10-01	2021-10-01	100,000,000.00	100,000,000.00
Goldman Sachs Govt Fund	38141W273	0.03	2021-10-01	2021-10-01	100,000,000.00	100,000,000.00
Morgan Stanley Govt Fund	61747C707	0.03	2021-10-01	2021-10-01	50,000,000.00	50,000,000.00
Invesco Govt Fund	825252885	0.03	2021-10-01	2021-10-01	100,000,000.00	100,000,000.00
Wells Fargo Govt Fund	949921126	0.03	2021-10-01	2021-10-01	100,000,000.00	100,000,000.00
					450,000,000.00	450,000,000.00
Other Commercial Paper					0.00	0.00
Government Agency Repurchase Agreement						
Scotia	N/A	0.03	2021-10-01	2021-10-01	200,000,000.00	200,000,000.00
Cantor	N/A	0.03	2021-10-01	2021-10-01	127,275,378.68	127,275,378.68
					327,275,378.68	327,275,378.68
Other Municipal Debt						
Inter-Pool Borrowings	N/A	0.03	2021-10-01	2021-10-01	0.00	0.00
					0.00	0.00
Treasury Debt						
Treasury Bill	9127964V8	0.00	2021-10-07	2021-10-07	100,000,000.00	99,999,233.00
Treasury Bill	9127964W6	0.00	2021-11-04	2021-11-04	225,000,000.00	224,988,906.75
Treasury Bill	912796M22	0.00	2021-10-05	2021-10-05	75,000,000.00	74,999,667.00
Treasury Bill	912796M63	0.00	2021-11-02	2021-11-02	50,000,000.00	49,997,329.00
Treasury Bill	912796ZC6	0.00	2021-11-01	2021-11-01	250,000,000.00	249,987,965.50
					700,000,000.00	699,973,101.25
					1,967,275,378.68	1,967,246,631.03

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

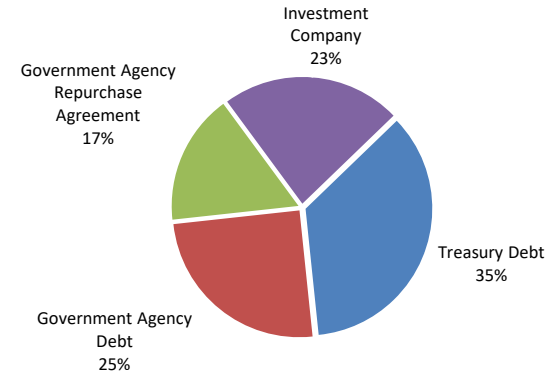
**CREDIT RATING DISTRIBUTION**

	Book Value	as % of Total
<b>Short Term Ratings</b>		
A1+	\$489,998,151.10	24.91%
A1	\$0.00	0.00%
Subtotal	<u>\$489,998,151.10</u>	<u>24.91%</u>
<b>Long Term Ratings</b>		
AAA	\$777,275,378.68	39.51%
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>\$777,275,378.68</u>	<u>39.51%</u>
US Treasury Obligations	\$699,973,101.25	35.58%
Grand Total	<u><u>\$1,967,246,631.03</u></u>	<u><u>100.00%</u></u>



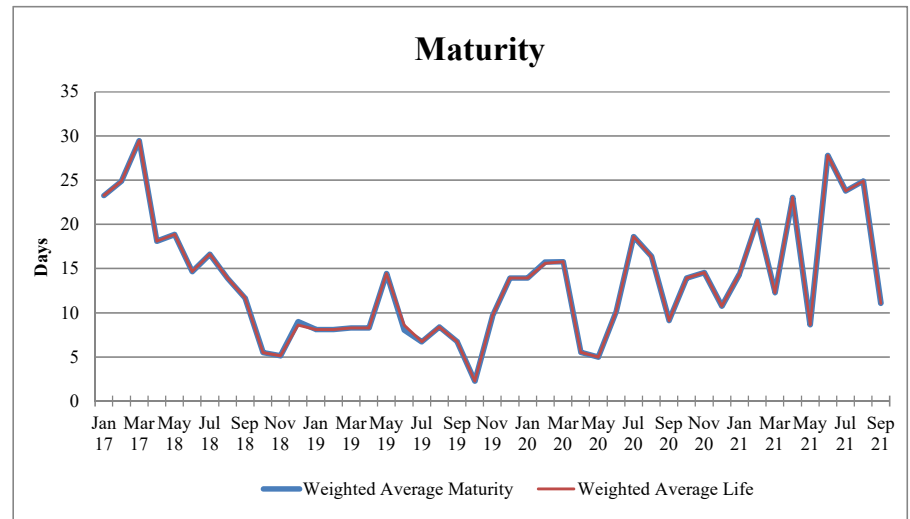
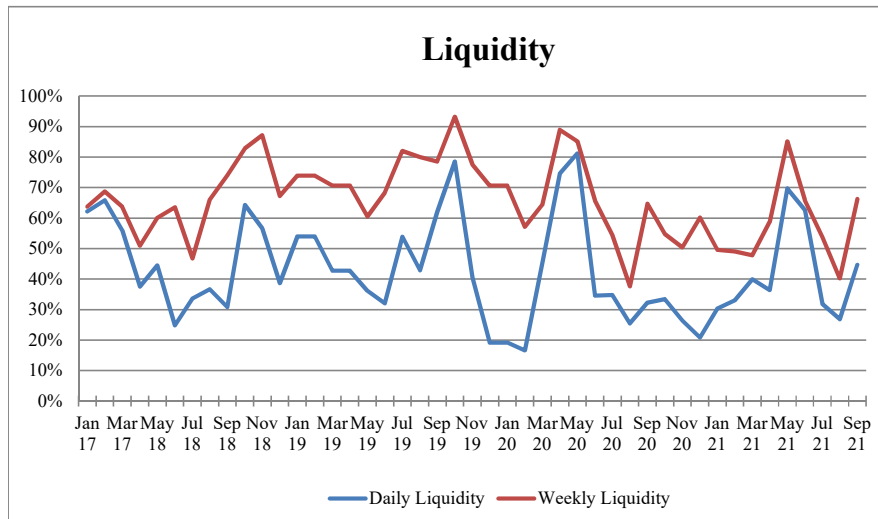
**SECTOR DISTRIBUTION**

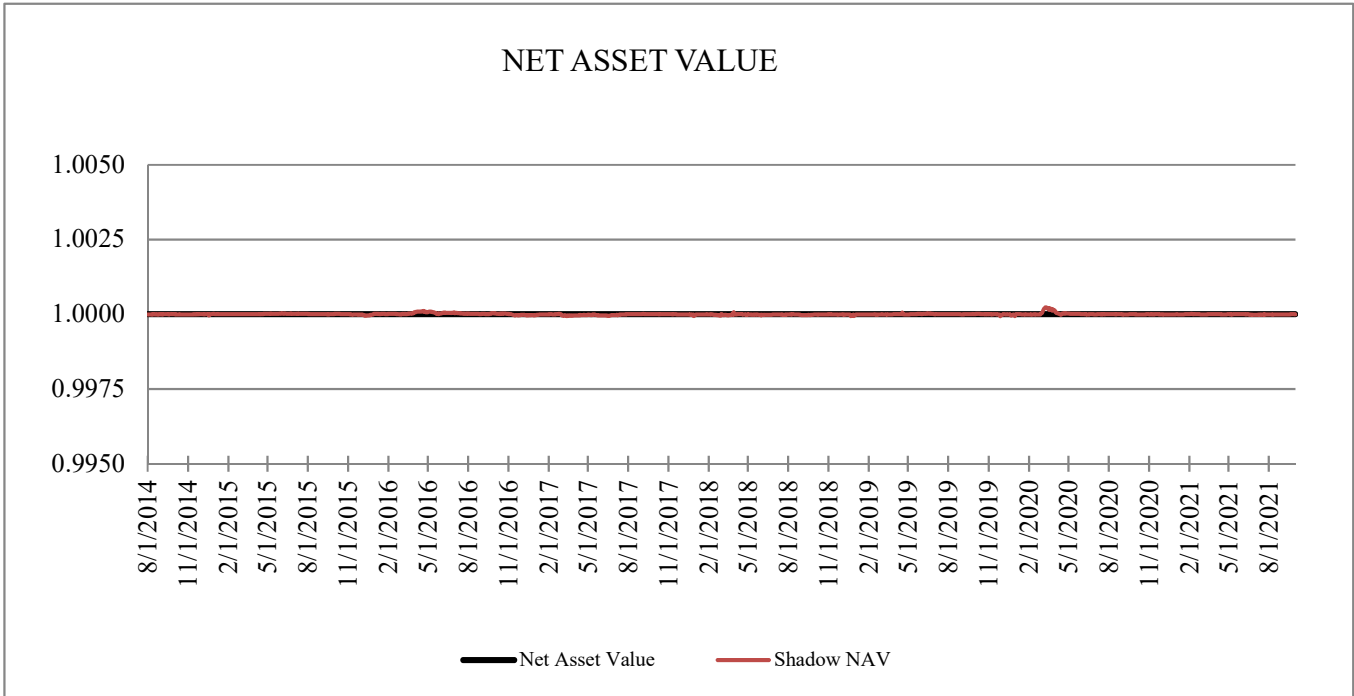
	Book Value	as % of Total
Treasury Debt	\$699,973,101.25	35.58%
Government Agency Debt	\$489,998,151.10	24.91%
Variable Rate Demand Note	\$0.00	0.00%
Other Municipal Debt	\$0.00	0.00%
Financial Company Commercial Paper	\$0.00	0.00%
Asset Backed Commercial Paper	\$0.00	0.00%
Other Commercial Paper	\$0.00	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	\$327,275,378.68	16.64%
Insurance Company Funding Agreement	\$0.00	0.00%
Investment Company	<u>\$450,000,000.00</u>	<u>22.87%</u>
Grand Total	<u><u>\$1,967,246,631.03</u></u>	<u><u>100.00%</u></u>



**LIMITED TERM POOL LIQUIDITY AND MATURITY**  
**As of September 30, 2021**

	9/30/2021	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	11.08	19.92	19.92	18.49	17.13	23.95
Weighted Average Life	11.08	19.92	19.92	18.49	17.13	23.96
Daily Liquidity	44.59%	34.37%	34.37%	41.67%	37.98%	43.47%
Weekly Liquidity	66.20%	53.38%	53.38%	57.36%	56.80%	60.23%





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