

# Limited Term Pool

## Monthly Report

September 30, 2020



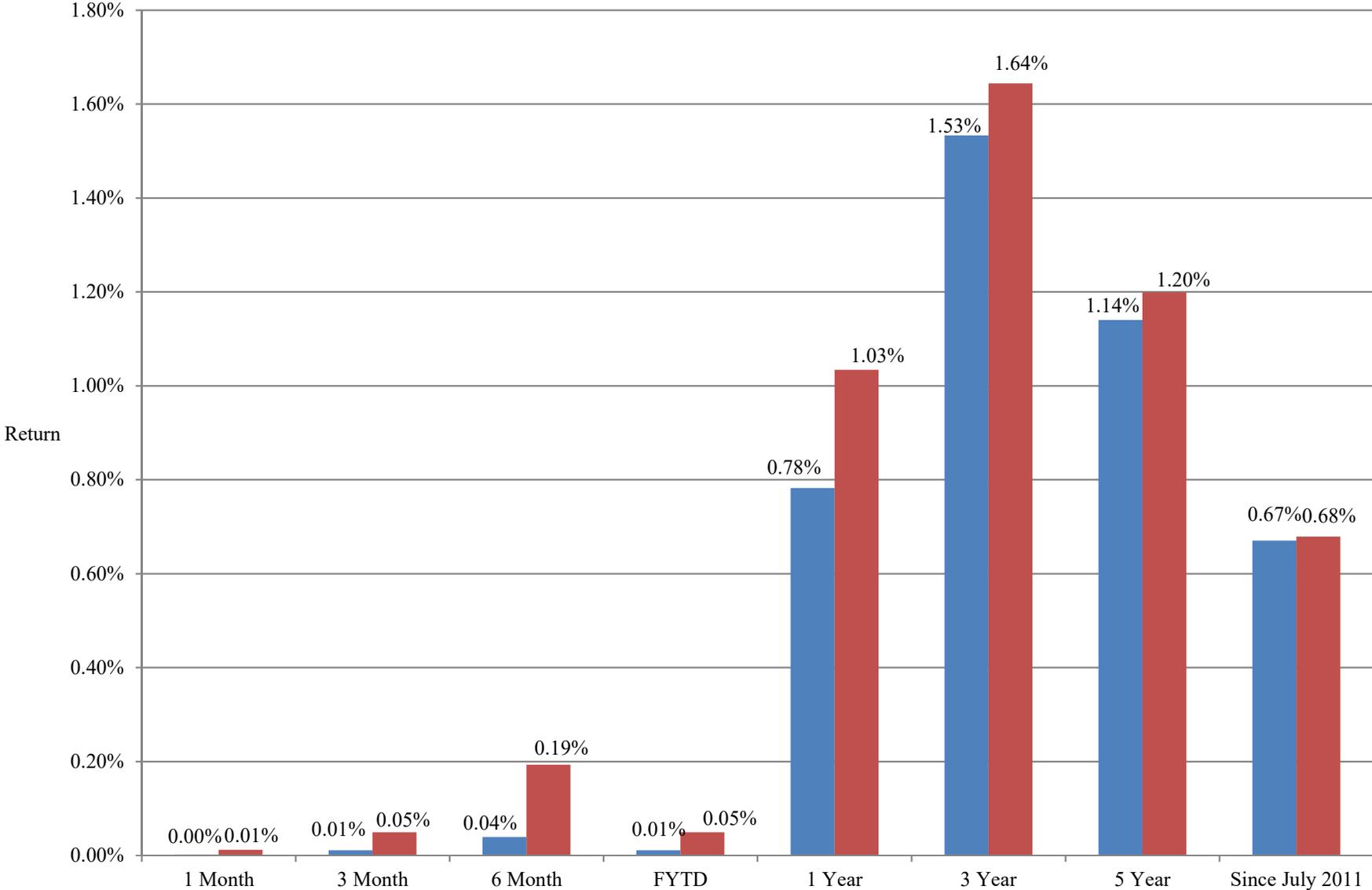
The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.



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

### Limited Pool Performance as of September 30, 2020

Limited Pool Benchmark A



**Limited Term Pool  
As of September 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	313384H93	0.00	2020-10-01	2020-10-01	100,000,000.00	100,000,000.00
Fed Home Loan Disco Note	313384J26	0.00	2020-10-02	2020-10-02	200,000,000.00	199,999,514.00
Fed Home Loan Disco Note	313384J83	0.00	2020-10-08	2020-10-08	50,000,000.00	49,999,271.00
Fed Home Loan Disco Note	313384J91	0.00	2020-10-09	2020-10-09	50,000,000.00	49,999,111.00
Fed Home Loan Disco Note	313384K65	0.00	2020-10-14	2020-10-14	50,000,000.00	49,998,375.00
					450,000,000.00	449,996,271.00
Investment Company						
State Street Govt Fund	857492706	0.00	2020-10-01	2020-10-01	125,000,000.00	125,000,000.00
					125,000,000.00	125,000,000.00
Other Commercial Paper					0.00	0.00
Government Agency Repurchase Agreement						
Scotia	N/A	0.07	2020-10-01	2020-10-01	274,467,408.65	274,467,408.65
					274,467,408.65	274,467,408.65
Other Municipal Debt						
Inter-Pool Borrowings	N/A	0.07	2020-10-01	2020-10-01	0.00	0.00
					0.00	0.00
Treasury Debt						
Treasury Bill	9127962J7	0.00	2020-10-01	2020-10-01	50,000,000.00	50,000,000.00
Treasury Bill	9127964G1	0.00	2020-10-06	2020-10-06	350,000,000.00	349,995,892.00
Treasury Bill	9127964H9	0.00	2020-10-13	2020-10-13	50,000,000.00	49,998,541.50
Treasury Bill	9127964K2	0.00	2020-10-27	2020-10-27	75,000,000.00	74,996,067.75
Treasury Bill	912796TN9	0.00	2020-10-08	2020-10-08	125,000,000.00	124,997,995.00
Treasury Bill	912796TP4	0.00	2020-11-05	2020-11-05	200,000,000.00	199,984,322.50
					850,000,000.00	849,972,818.75
					1,699,467,408.65	1,699,436,498.40

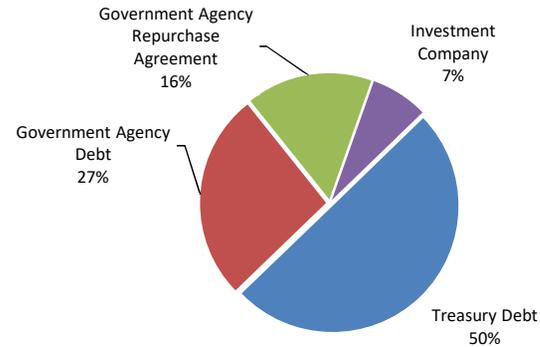
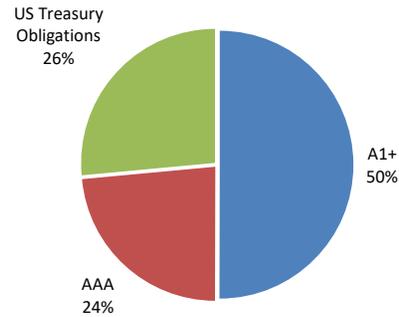
**LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS**  
As of September 30, 2020

**CREDIT RATING DISTRIBUTION**

	Book Value	as % of Total
<b>Short Term Ratings</b>		
A1+	\$849,992,163.00	50.02%
A1	\$0.00	0.00%
<b>Subtotal</b>	<b>\$849,992,163.00</b>	<b>50.02%</b>
<b>Long Term Ratings</b>		
AAA	\$399,467,408.65	23.51%
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%
<b>Subtotal</b>	<b>\$399,467,408.65</b>	<b>23.51%</b>
US Treasury Obligations	\$449,976,926.75	26.48%
<b>Grand Total</b>	<b>\$1,699,436,498.40</b>	<b>100.00%</b>

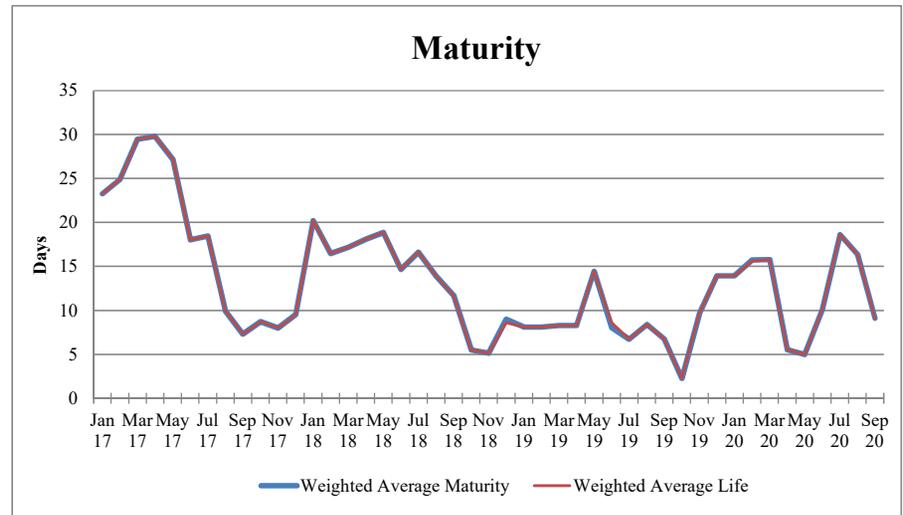
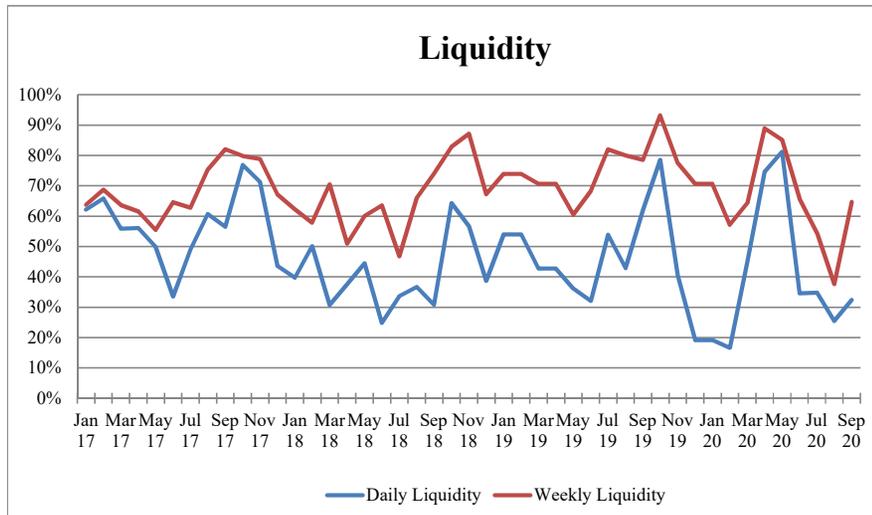
**SECTOR DISTRIBUTION**

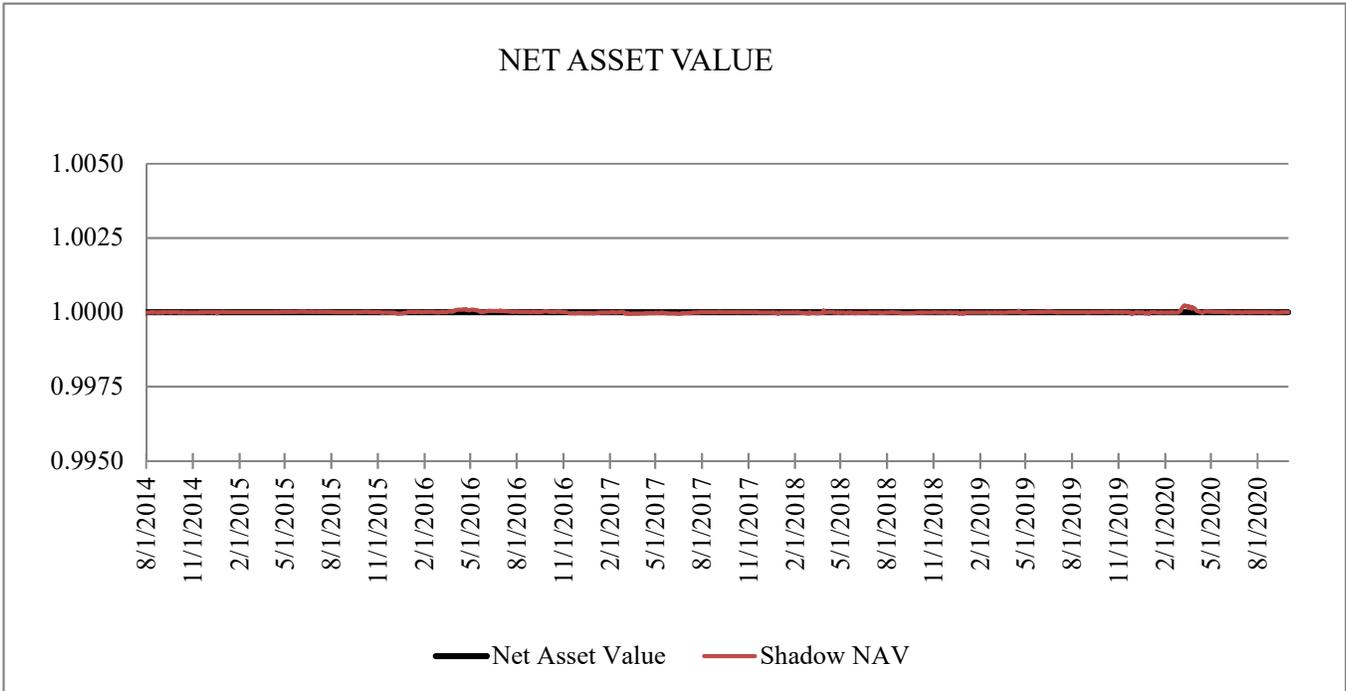
	Book Value	as % of Total
Treasury Debt	\$849,972,818.75	50.01%
Government Agency Debt	\$449,996,271.00	26.48%
Variable Rate Demand Note	\$0.00	0.00%
Other Municipal Debt	\$0.00	0.00%
Financial Company Commercial Paper	\$0.00	0.00%
Asset Backed Commercial Paper	\$0.00	0.00%
Other Commercial Paper	\$0.00	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	\$274,467,408.65	16.15%
Insurance Company Funding Agreement	\$0.00	0.00%
Investment Company	\$125,000,000.00	7.36%
<b>Grand Total</b>	<b>\$1,699,436,498.40</b>	<b>100.00%</b>



**LIMITED TERM POOL LIQUIDITY AND MATURITY**  
**As of September 30, 2020**

	9/30/2020	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	9.11	14.70	14.70	12.23	11.33	24.75
Weighted Average Life	9.11	14.70	14.70	12.22	11.31	24.77
Daily Liquidity	32.33%	30.86%	30.86%	40.41%	41.83%	44.12%
Weekly Liquidity	64.69%	52.25%	52.25%	65.39%	69.16%	60.63%





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