Limited Term Pool
Monthly Report

January 31, 2018

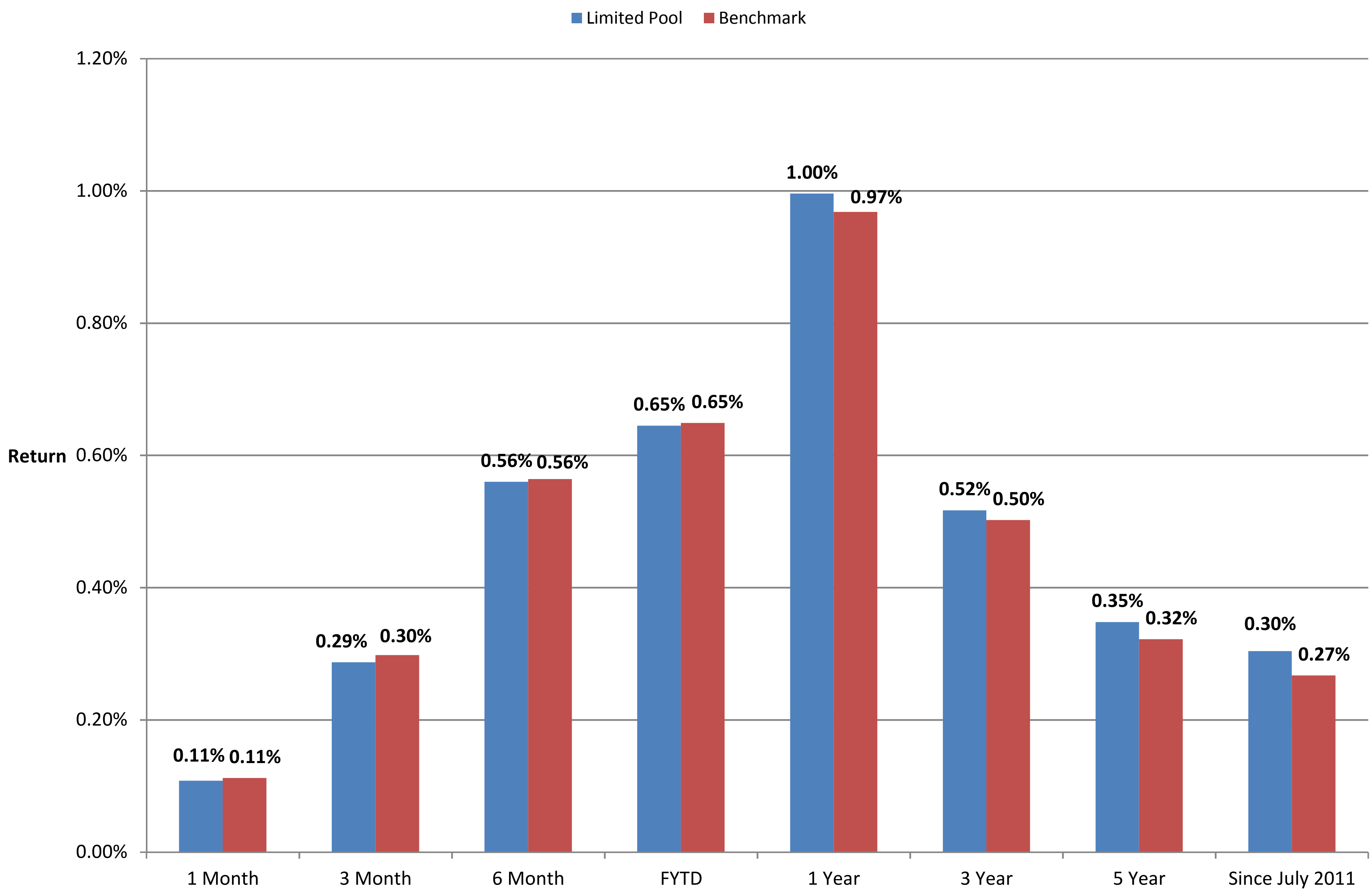
The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.

Commonwealth of Kentucky

William M. Landrum III, Secretary,

Finance and Administration Cabinet

Limited Pool Performance
as of January 31, 2018



Limited Term Pool
As of January 31, 2018

Category of Investment / Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
Financial Company Commercial Paper						
Bank Tokyo-Mit UFJ NY	06538CB83	0.00	2/8/2018	2/8/2018	25,000,000.00	24,992,465.25
Canadian Imperial Bank	13607FH66	0.00	8/6/2018	8/6/2018	25,000,000.00	24,764,916.75
Natixis NY	63873KC62	0.00	3/6/2018	3/6/2018	25,000,000.00	24,964,479.25
Royal Bank of Canada	78009BCN0	0.00	3/22/2018	3/22/2018	25,000,000.00	24,946,576.50
Swedbank	87019SCN2	0.00	3/22/2018	3/22/2018	25,000,000.00	24,947,597.25
					125,000,000.00	124,616,035.00
Certificate of Deposit						
Bank of Nova Scotia	06417GJ66	1.90	8/10/2018	8/10/2018	25,000,000.00	25,000,000.00
Sumitomo Mitdui Trust NY	86564E4C7	1.59	3/6/2018	3/6/2018	25,000,000.00	25,000,000.00
					50,000,000.00	50,000,000.00
Government Agency Debt						
Fed Home Ln Discount Note	313385SN7	0.00	2/1/2018	2/1/2018	50,000,000.00	50,000,000.00
Fed Home Ln Discount Note	313385ST4	0.00	2/6/2018	2/6/2018	150,000,000.00	149,972,985.50
Fed Home Ln Discount Note	313385SU1	0.00	2/7/2018	2/7/2018	75,000,000.00	74,983,791.75
Fed Home Ln Discount Note	313385SV9	0.00	2/8/2018	2/8/2018	30,000,000.00	29,992,358.40
Fed Home Ln Discount Note	313385TX4	0.00	3/6/2018	3/6/2018	50,000,000.00	49,939,041.50
Fed Home Ln Discount Note	313385TZ9	0.00	3/8/2018	3/8/2018	50,000,000.00	49,935,833.50
Fed Home Ln Discount Note	313385VC7	0.00	4/4/2018	4/4/2018	50,000,000.00	49,882,028.00
Fed Home Ln Discount Note	313589ST1	0.00	2/6/2018	2/6/2018	50,000,000.00	49,991,528.00
					505,000,000.00	504,697,566.65
Investment Company						
Fidelity Gov't Money Market	31607A703	1.26	2/1/2018	2/1/2018	50,000,000.00	50,000,000.00
					50,000,000.00	50,000,000.00
Other Commercial Paper						
American Honda Finance	02665KB63	0.00	2/6/2018	2/6/2018	25,000,000.00	24,995,069.50
Exxon Mobil Corp	30229BBF3	0.00	2/15/2018	2/15/2018	25,000,000.00	24,985,902.75
General Electric	36960MCV3	0.00	3/29/2018	3/29/2018	25,000,000.00	24,935,833.25
Nestle Finance International	64105SC63	0.00	3/6/2018	3/6/2018	25,000,000.00	24,966,770.75
Praxair	74005JB64	0.00	2/6/2018	2/6/2018	25,000,000.00	24,994,757.00
Salvation Army	79583TC86	0.00	3/8/2018	3/8/2018	20,000,000.00	19,969,861.20
Toyota Motor Credit Corp	89233HB60	0.00	2/6/2018	2/6/2018	25,000,000.00	24,995,277.75
					170,000,000.00	169,843,472.20
Government Agency Repurchase Agreement						
BNP Paribas	N/A	1.35	2/1/2018	2/1/2018	100,000,000.00	100,000,000.00
Scotia	N/A	1.35	2/1/2018	2/1/2018	200,000,000.00	200,000,000.00
Guggenheim	N/A	1.34	2/1/2018	2/1/2018	186,557,711.99	186,557,711.99
Clinton Bank	N/A	1.45	2/28/2018	2/28/2018	3,400,000.00	3,400,000.00
United Cumberland Bank	N/A	1.45	2/28/2018	2/28/2018	4,000,000.00	4,000,000.00
Bank of Jamestown	N/A	1.45	2/28/2018	2/28/2018	4,000,000.00	4,000,000.00
Traditional Bank	N/A	1.40	2/1/2018	2/1/2018	30,000,000.00	30,000,000.00
					527,957,711.99	527,957,711.99
Other Municipal Debt						
Inter-Pool Borrowings	N/A	1.34	2/1/2018	2/1/2018	0.00	0.00
					0.00	0.00
Treasury Debt						
Treasury Bill	912796LN7	0.00	3/1/2018	3/1/2018	50,000,000.00	49,946,722.00
Treasury Bill	912796NU9	0.00	3/8/2018	3/8/2018	75,000,000.00	74,903,750.25
					125,000,000.00	124,850,472.25
					1,552,957,711.99	1,551,965,258.09

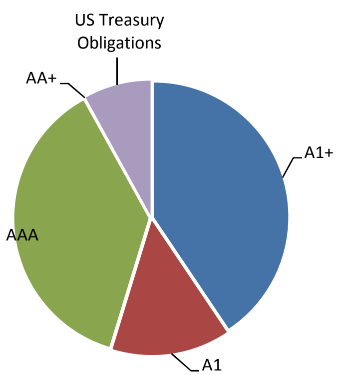
LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
As of January 31, 2018

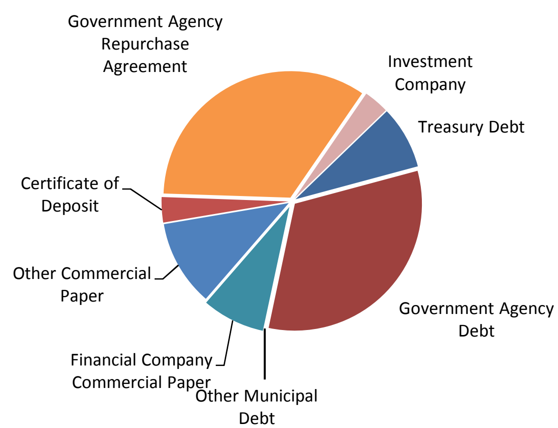
CREDIT RATING DISTRIBUTION

	Book Value	as % of Total
Short Term Ratings		
A1+	$629,539,691.65	40.56%
A1	$219,617,382.20	14.15%
Subtotal	$849,157,073.85	54.71%
Long Term Ratings		
AAA	$577,957,711.99	37.24%
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	$577,957,711.99	37.24%
US Treasury Obligations	$124,850,472.25	8.04%
Grand Total	$1,551,965,258.09	100.00%

SECTOR DISTRIBUTION

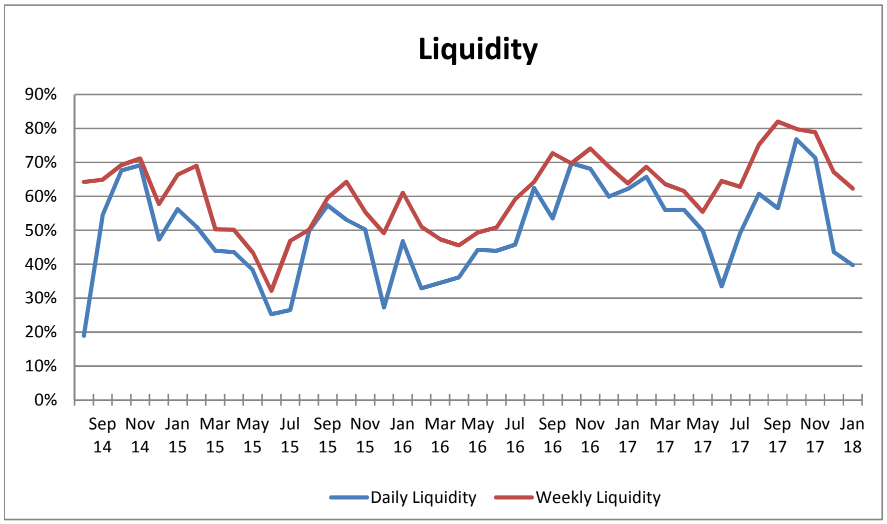
	Book Value	as % of Total
Treasury Debt	$124,850,472.25	8.04%
Government Agency Debt	$504,697,566.65	32.52%
Variable Rate Demand Note	$0.00	0.00%
Other Municipal Debt	$0.00	0.00%
Financial Company Commercial Paper	$124,616,035.00	8.03%
Asset Backed Commercial Paper	$0.00	0.00%
Other Commercial Paper	$169,843,472.20	10.94%
Certificate of Deposit	$50,000,000.00	3.22%
Structured Investment Vehicle Note	$0.00	0.00%
Treasury Repurchase Agreement	$0.00	0.00%
Government Agency Repurchase Agreement	$527,957,711.99	34.02%
Insurance Company Funding Agreement	$0.00	0.00%
Investment Company	$50,000,000.00	3.22%
Grand Total	$1,551,965,258.09	100.00%

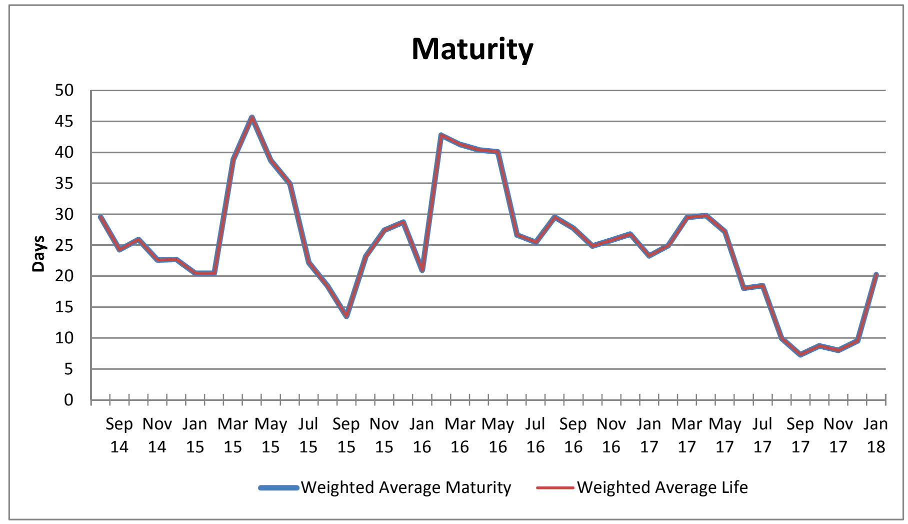


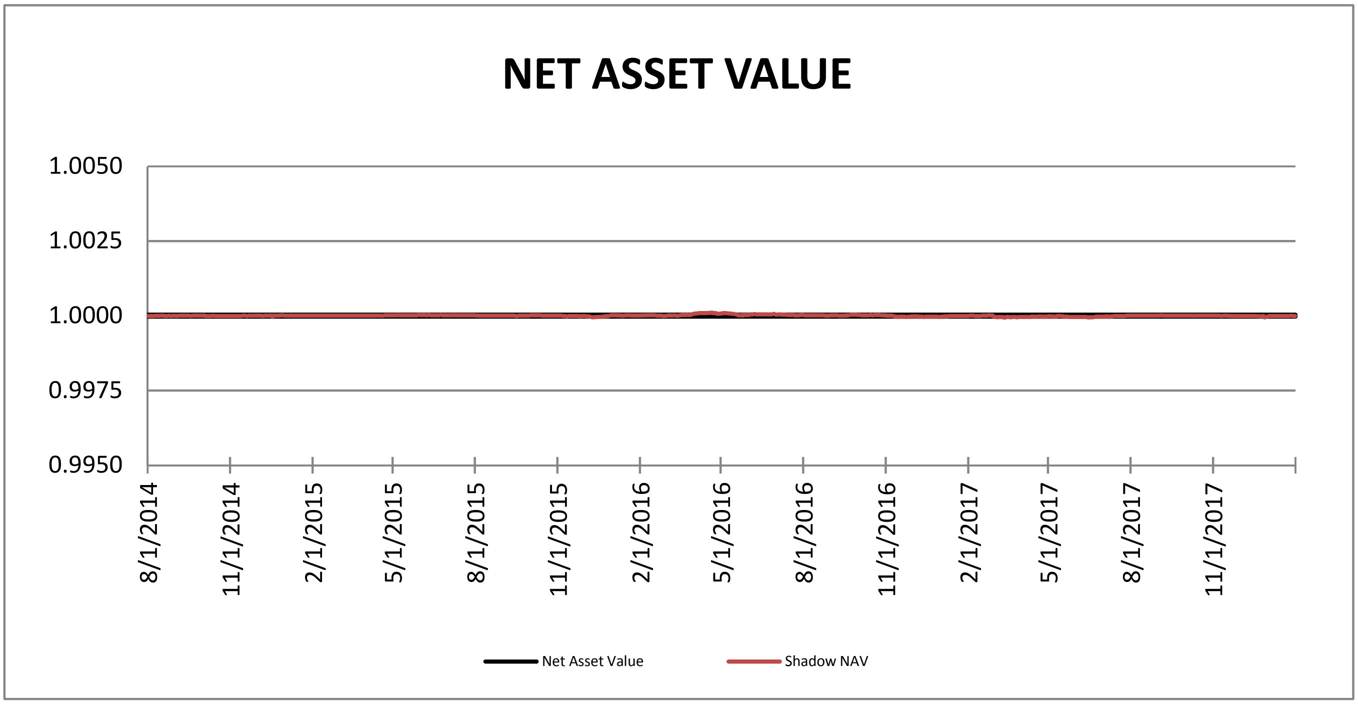


LIMITED TERM POOL LIQUIDITY AND MATURITY
As of January 31, 2018

	1/31/2018	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	20.20	12.58	11.73	20.20	17.63	30.92
Weighted Average Life	20.20	12.58	11.73	20.20	17.63	30.95
Daily Liquidity	39.70%	51.53%	56.81%	39.70%	54.90%	44.71%
Weekly Liquidity	62.24%	69.40%	72.58%	62.24%	68.49%	56.71%







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 maximimum divergence has been 0.000182