Limited Term Pool
Monthly Report

April 30, 2019

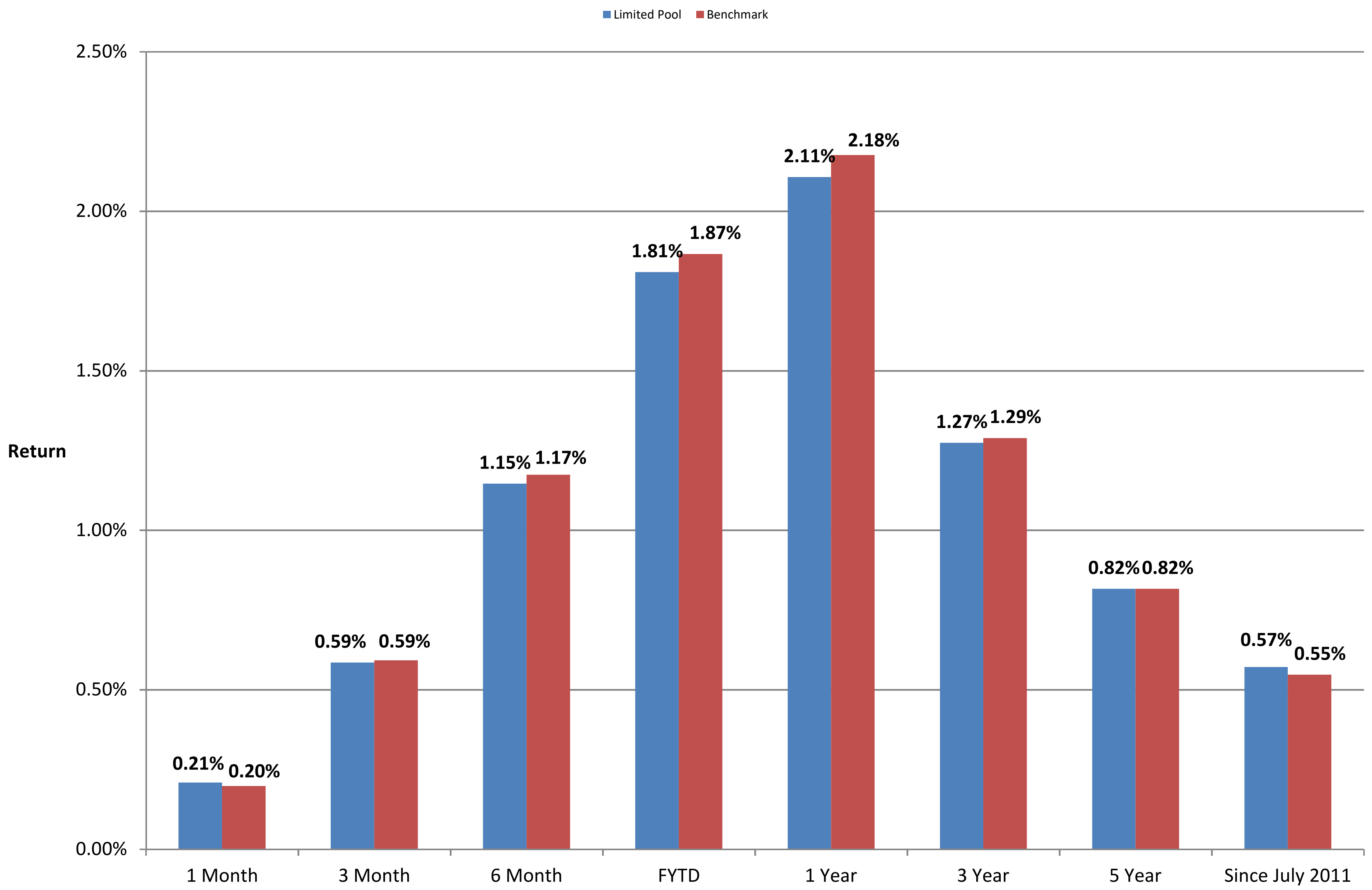
The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.

Commonwealth of Kentucky

William M. Landrum III, Secretary,

Finance and Administration Cabinet

Limited Pool Performance
as of April 30, 2019



Limited Term Pool
As of April 30, 2019

Category of Investment / Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
Financial Company Commercial Paper						
Cooperatieve Rabobank	21687BSA0	0.00	2019-05-10	2019-05-10	25,000,000.00	24,984,625.00
MUFG Bank LTD/NY	62479MT78	0.00	2019-06-07	2019-06-07	25,000,000.00	24,935,507.00
Natixis NY	63873KS81	0.00	2019-05-08	2019-05-08	25,000,000.00	24,988,236.00
Nestle Finance Intl LTD	64105SS17	0.00	2019-05-01	2019-05-01	25,000,000.00	25,000,000.00
					100,000,000.00	99,908,368.00
Certificate of Deposit						
Sumitomo Mitsui Trust NY	86564FUK7	2.47	2019-05-08	2019-05-08	25,000,000.00	25,000,000.00
Toronto Dominino Bank NY	89114MZB6	2.51	2019-05-01	2019-05-01	25,000,000.00	25,000,000.00
					50,000,000.00	50,000,000.00
Government Agency Debt						
Fed Home Loan Disco Note	313384FC8	0.00	2019-05-03	2019-05-03	50,000,000.00	49,993,486.00
Fed Home Loan Disco Note	313384FF1	0.00	2019-05-06	2019-05-06	225,000,000.00	224,924,686.50
Fed Home Loan Disco Note	313384FH7	0.00	2019-05-08	2019-05-08	75,000,000.00	74,965,510.50
Fed Home Loan Disco Note	313384GL7	0.00	2019-06-04	2019-06-04	50,000,000.00	49,887,375.00
Fed Home Loan Disco Note	313384GN3	0.00	2019-06-06	2019-06-06	100,000,000.00	99,761,500.00
Fed Home Loan Disco Note	313384GP8	0.00	2019-06-07	2019-06-07	190,250,000.00	189,782,386.53
Fed Home Loan Disco Note	313384GU7	0.00	2019-06-12	2019-06-12	50,000,000.00	49,860,000.00
Fed Home Loan Disco Note	313384HL6	0.00	2019-06-28	2019-06-28	75,000,000.00	74,710,604.25
Fed Home Loan Disco Note	313384HP7	0.00	2019-07-01	2019-07-01	50,000,000.00	49,796,243.00
Fannie Disco Note	313588FH3	0.00	2019-05-08	2019-05-08	50,000,000.00	49,977,055.50
Fannie Disco Note	313588FN0	0.00	2019-05-13	2019-05-13	25,000,000.00	24,980,000.00
					940,250,000.00	938,638,847.28
Investment Company						
State Street Govt MMKT Fund	857492706	2.37	2019-05-01	2019-05-01	100,000,000.00	100,000,000.00
					100,000,000.00	100,000,000.00
Other Commercial Paper						
Exxon Mobil Corp	30229BS81	0.00	2019-05-08	2019-05-08	25,000,000.00	24,988,187.50
Praxair Inc	74005JS82	0.00	2019-05-08	2019-05-08	25,000,000.00	24,988,187.50
					50,000,000.00	49,976,375.00
Government Agency Repurchase Agreement						
BNP Paribas	N/A	2.79	2019-05-01	2019-05-01	12,993,633.10	12,993,633.10
Scotia	N/A	2.79	2019-05-01	2019-05-01	200,000,000.00	200,000,000.00
Guggenheim	N/A	2.76	2019-05-01	2019-05-01	200,000,000.00	200,000,000.00
Clinton Bank	N/A	2.51	2019-05-29	2019-05-29	4,000,000.00	4,000,000.00
Bank of Jamestown	N/A	2.51	2019-05-29	2019-05-29	4,000,000.00	4,000,000.00
Traditional Bank	N/A	2.50	2019-05-01	2019-05-01	30,000,000.00	30,000,000.00
					450,993,633.10	450,993,633.10
Other Municipal Debt						
Inter-Pool Borrowings	N/A	2.78	2019-05-01	2019-05-01	0.00	0.00
					0.00	0.00
Treasury Debt						
Treasury Bill	912796VA4	0.00	2019-05-07	2019-05-07	100,000,000.00	99,960,446.00
					100,000,000.00	99,960,446.00
					1,791,243,633.10	1,789,477,669.38

LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
As of April 30, 2019

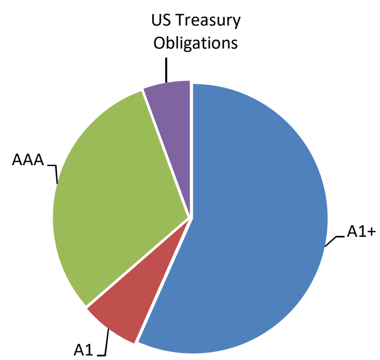
CREDIT RATING DISTRIBUTION

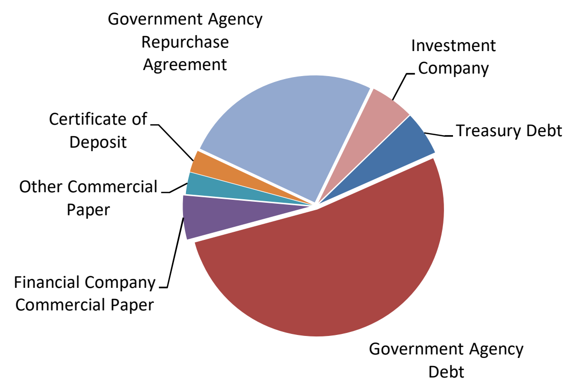
	Book Value	as % of Total
Short Term Ratings		
A1+	$1,013,627,034.78	56.64%
A1	$124,896,555.50	6.98%
Subtotal	$1,138,523,590.28	63.62%
Long Term Ratings		
AAA	$550,993,633.10	30.79%
AA+	$0.00	0.00%
AA	$0.00	0.00%
AA-	$0.00	0.00%
A+	$0.00	0.00%
A	$0.00	0.00%
A-	$0.00	0.00%
Subtotal	$550,993,633.10	30.79%
US Treasury Obligations	$99,960,446.00	5.59%
Grand Total	$1,789,477,669.38	100.00%

SECTOR DISTRIBUTION

	Book Value	as % of Total
Treasury Debt	$99,960,446.00	5.59%
Government Agency Debt	$938,638,847.28	52.45%
Variable Rate Demand Note	$0.00	0.00%
Other Municipal Debt	$0.00	0.00%
Financial Company Commercial Paper	$99,908,368.00	5.58%
Asset Backed Commercial Paper	$0.00	0.00%
Other Commercial Paper	$49,976,375.00	2.79%
Certificate of Deposit	$50,000,000.00	2.79%
Structured Investment Vehicle Note	$0.00	0.00%
Treasury Repurchase Agreement	$0.00	0.00%
Government Agency Repurchase Agreement	$450,993,633.10	25.20%
Insurance Company Funding Agreement	$0.00	0.00%
Investment Company	$100,000,000.00	5.59%
Grand Total	$1,789,477,669.38	100.00%

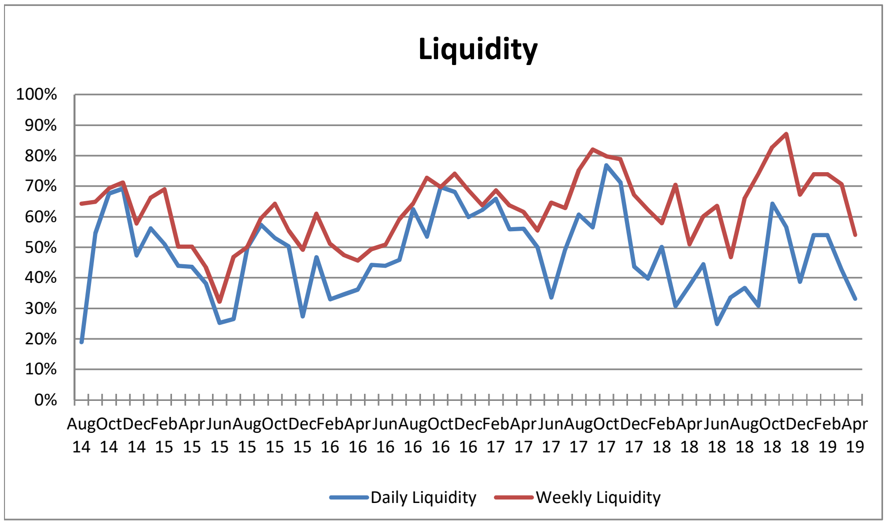
Scotia Guggenheim

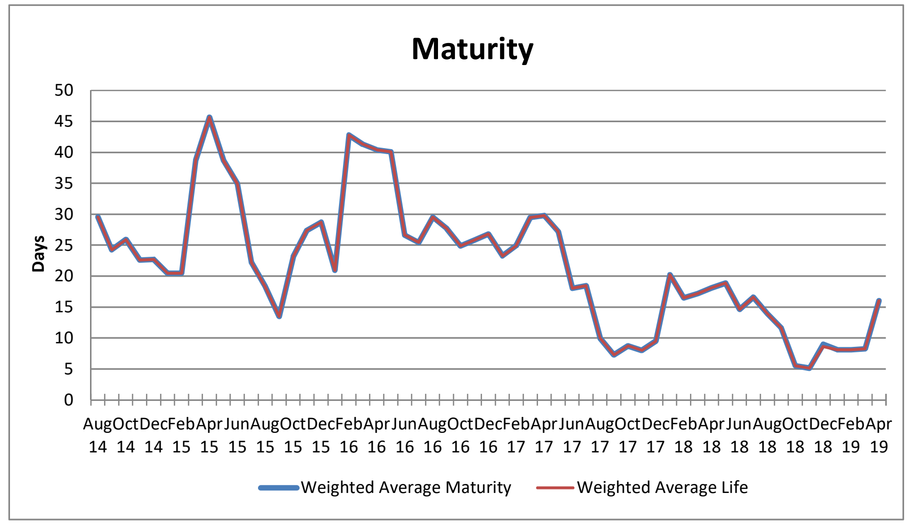




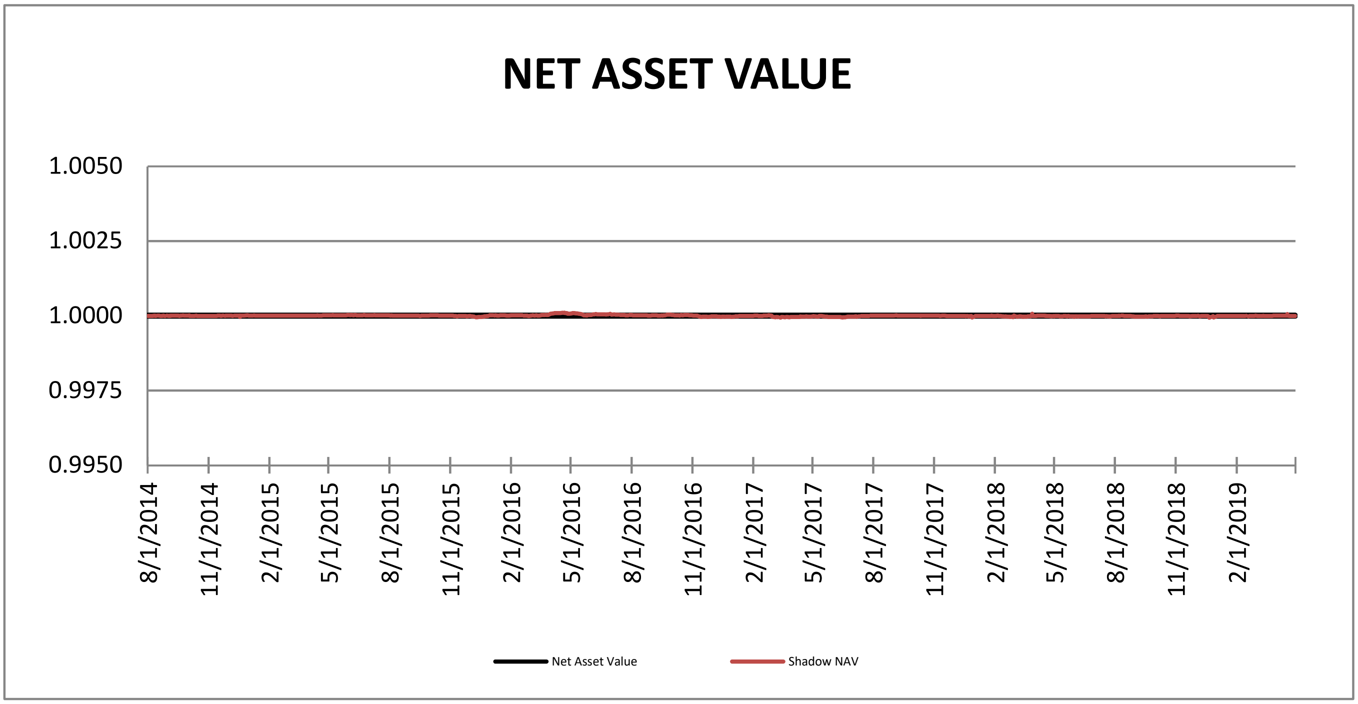
LIMITED TERM POOL LIQUIDITY AND MATURITY
As of April 30, 2019

	4/30/2019	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	16.02	10.80	10.23	10.13	11.31	27.67
Weighted Average Life	16.02	10.80	10.19	10.13	11.28	27.69
Daily Liquidity	33.11%	43.30%	44.46%	45.97%	42.82%	44.25%
Weekly Liquidity	54.04%	66.20%	69.63%	68.13%	68.32%	58.46%





Scotia



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