

Limited Term Pool

Monthly Report

January 31, 2019

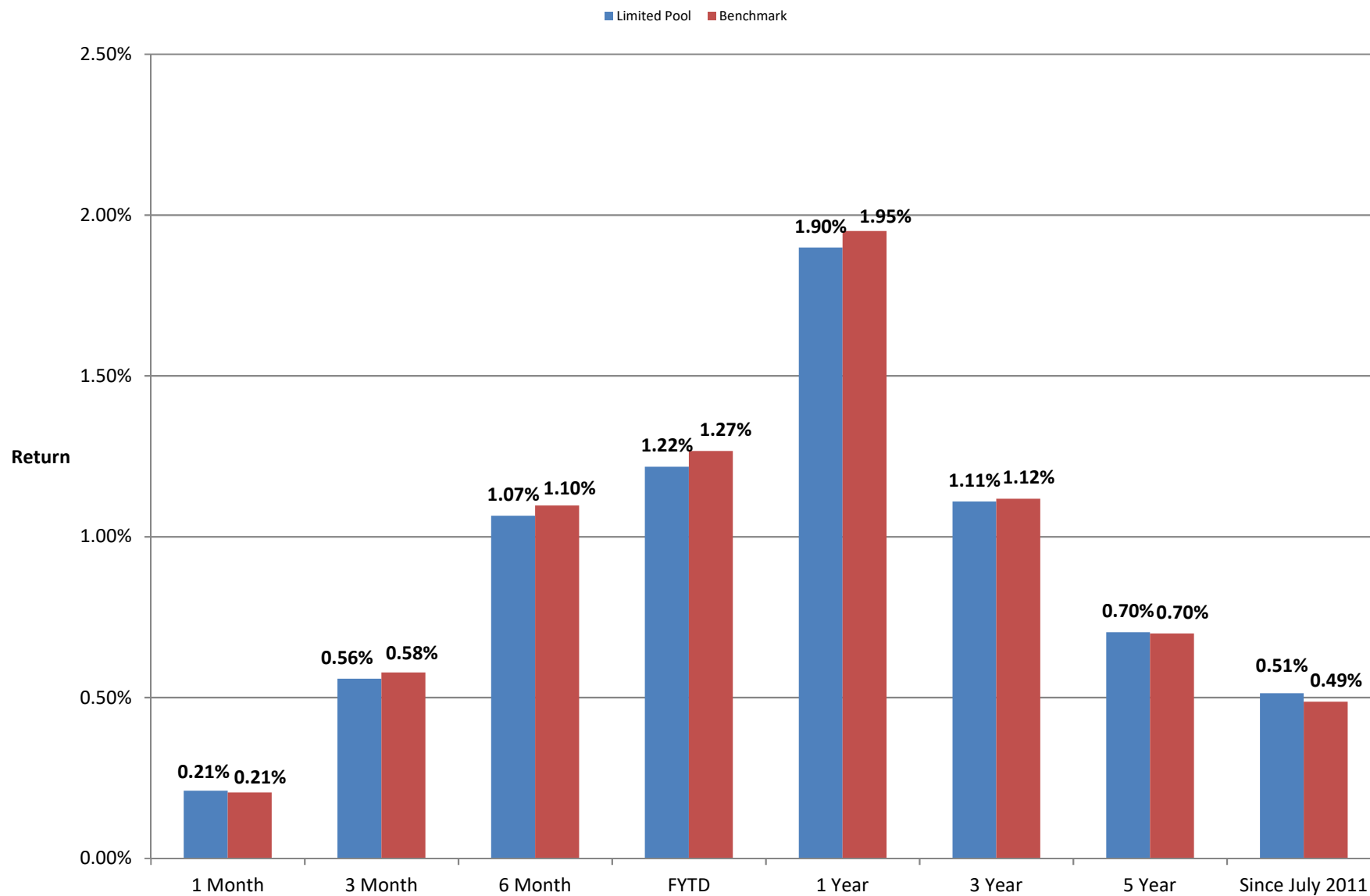


The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.



Commonwealth of Kentucky
William M. Landrum III, Secretary,
Finance and Administration Cabinet

Limited Pool Performance as of January 31, 2019



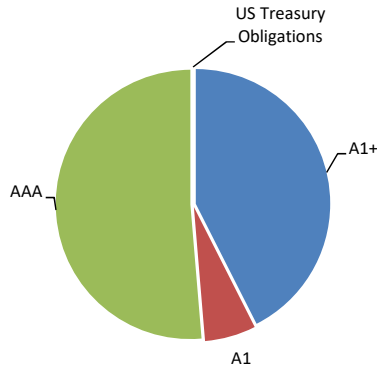
Limited Term Pool
As of January 31, 2019

Category of Investment / Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
Financial Company Commercial Paper						
MUFG Bank LTD/NY	62479MP80	0.00	2019-02-08	2019-02-08	25,000,000.00	24,987,895.75
Swedbank	87019SP57	0.00	2019-02-05	2019-02-05	25,000,000.00	24,993,333.25
Natixis NY	63873KP68	0.00	2019-02-06	2019-02-06	25,000,000.00	24,991,666.75
					75,000,000.00	74,972,895.75
Certificate of Deposit						
Sumitomo Mitsui Trust NY	86564FQM8	2.51	2019-02-15	2019-02-15	25,000,000.00	25,000,000.00
Toronto Dominion Bank NY	89114MSQ1	2.58	2019-03-06	2019-03-06	25,000,000.00	25,000,000.00
					50,000,000.00	50,000,000.00
Government Agency Debt						
Fed Home Ln Discount Note	313384BH1	0.00	2019-02-01	2019-02-01	31,000,000.00	31,000,000.00
Fed Home Ln Discount Note	313384BM0	0.00	2019-02-05	2019-02-05	50,000,000.00	49,986,833.50
Fed Home Ln Discount Note	313384BN8	0.00	2019-02-06	2019-02-06	100,000,000.00	99,966,944.50
Fed Home Ln Discount Note	313384BQ1	0.00	2019-02-08	2019-02-08	39,100,000.00	39,082,057.40
Fed Home Ln Discount Note	313384BX6	0.00	2019-02-15	2019-02-15	50,000,000.00	49,954,111.00
Fed Home Ln Discount Note	313384CR8	0.00	2019-03-05	2019-03-05	50,000,000.00	49,895,111.00
Fed Home Ln Discount Note	313384CS6	0.00	2019-03-06	2019-03-06	150,000,000.00	149,674,354.00
Fed Home Ln Discount Note	313588BN4	0.00	2019-02-06	2019-02-06	125,000,000.00	124,959,722.50
					595,100,000.00	594,519,133.90
Investment Company						
Fidelity Gov't Money Market	31607A703	2.32	2019-02-01	2019-02-01	150,000,000.00	150,000,000.00
					150,000,000.00	150,000,000.00
Other Commercial Paper						
Exxon Mobil Corp	30229BP84	0.00	2019-02-08	2019-02-08	25,000,000.00	24,988,090.25
Praxair Inc	74005JP10	0.00	2019-02-01	2019-02-01	25,000,000.00	25,000,000.00
Toyota Motor Credit Corp	89233HQ80	0.00	2019-03-08	2019-03-08	25,000,000.00	24,936,805.50
					75,000,000.00	74,924,895.75
Government Agency Repurchase Agreement						
BNP Paribas	N/A	2.64	2019-02-01	2019-02-01	100,000,000.00	100,000,000.00
Scotia	N/A	2.57	2019-02-01	2019-02-01	200,000,000.00	200,000,000.00
Guggenheim	N/A	2.57	2019-02-01	2019-02-01	200,000,000.00	200,000,000.00
Clinton Bank	N/A	2.52	2019-02-13	2019-02-13	4,000,000.00	4,000,000.00
United Cumberland	N/A	2.52	2019-02-13	2019-02-13	4,000,000.00	4,000,000.00
Bank of Jamestown	N/A	2.52	2019-02-13	2019-02-13	4,000,000.00	4,000,000.00
Traditional Bank	N/A	2.50	2019-02-01	2019-02-01	30,000,000.00	30,000,000.00
					542,000,000.00	542,000,000.00
Other Municipal Debt						
Inter-Pool Borrowings	N/A	2.58	2019-02-01	2019-02-01	146,106,511.33	146,106,511.33
					146,106,511.33	146,106,511.33
Treasury Debt						
					0.00	0.00
					1,633,206,511.33	1,632,523,436.73

LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
As of January 31, 2019

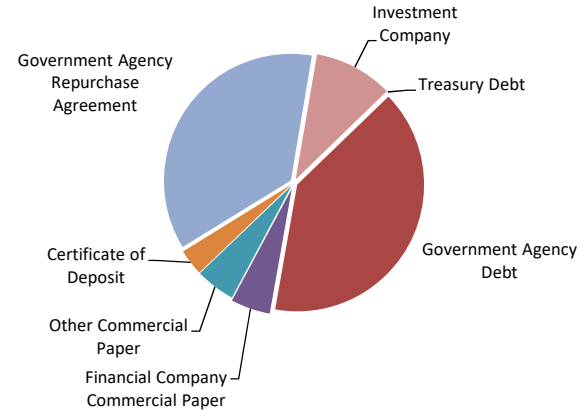
CREDIT RATING DISTRIBUTION

	Book Value	as % of Total
Short Term Ratings		
A1+	\$694,437,362.90	42.54%
A1	\$99,979,562.50	6.12%
Subtotal	<u>\$794,416,925.40</u>	<u>48.66%</u>
Long Term Ratings		
AAA	\$838,106,511.33	51.34%
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>\$838,106,511.33</u>	<u>51.34%</u>
US Treasury Obligations	\$0.00	0.00%
Grand Total	<u><u>\$1,632,523,436.73</u></u>	<u><u>100.00%</u></u>



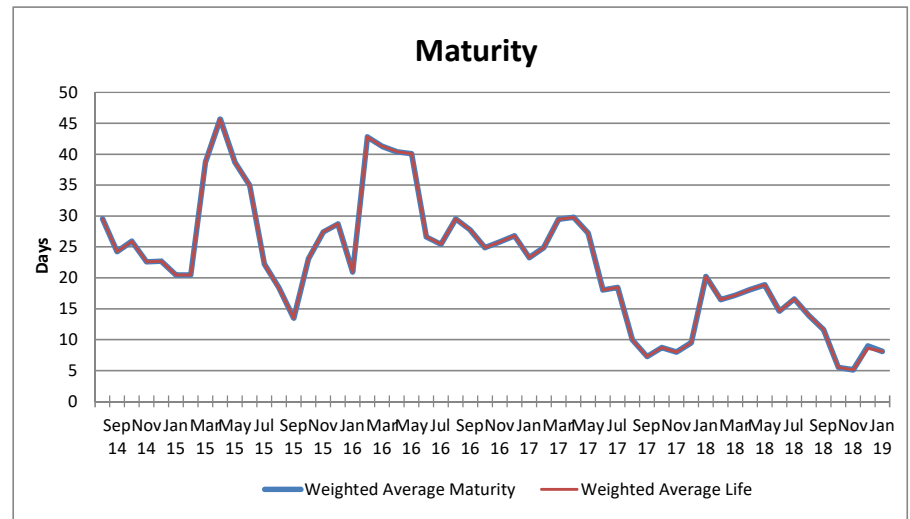
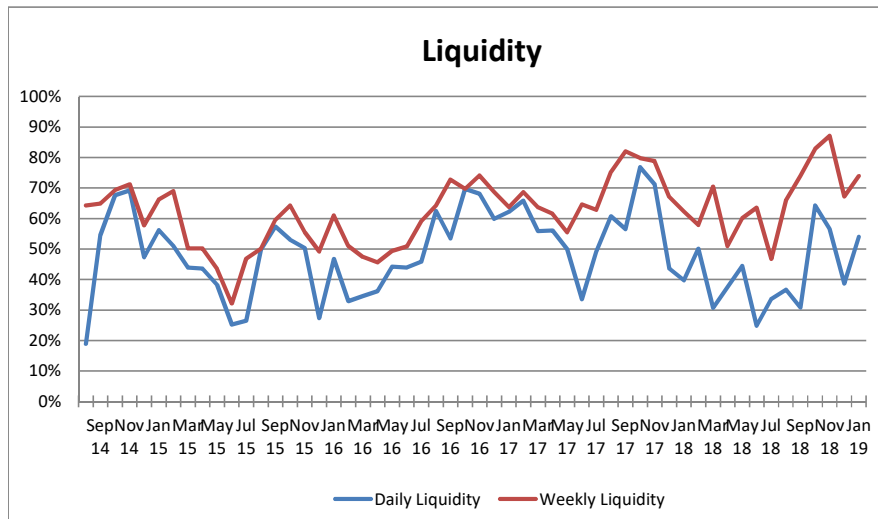
SECTOR DISTRIBUTION

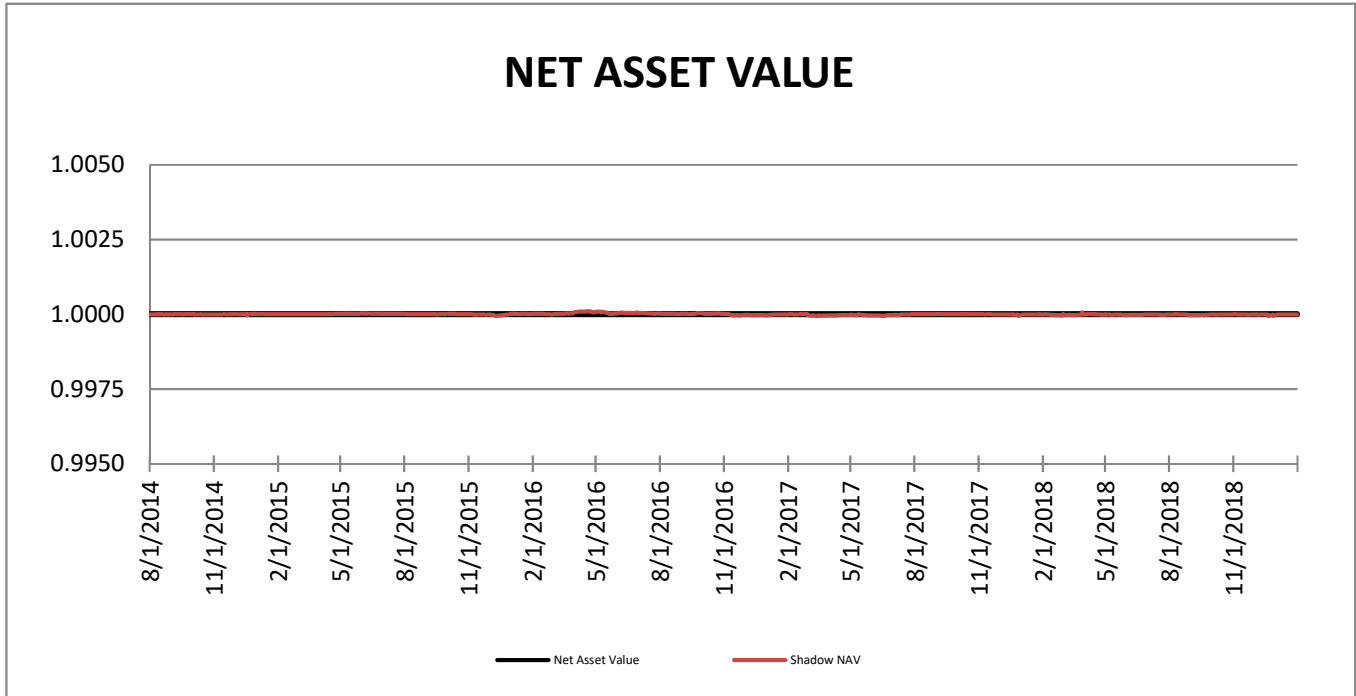
	Book Value	as % of Total
Treasury Debt	\$0.00	0.00%
Government Agency Debt	\$594,519,133.90	36.42%
Variable Rate Demand Note	\$0.00	0.00%
Other Municipal Debt	\$146,106,511.33	8.95%
Financial Company Commercial Paper	\$74,972,895.75	4.59%
Asset Backed Commercial Paper	\$0.00	0.00%
Other Commercial Paper	\$74,924,895.75	4.59%
Certificate of Deposit	\$50,000,000.00	3.06%
Structured Investment Vehicle Note	\$0.00	0.00%
Treasury Repurchase Agreement	\$0.00	0.00%
Government Agency Repurchase Agreement	\$542,000,000.00	33.20%
Insurance Company Funding Agreement	\$0.00	0.00%
Investment Company	<u>\$150,000,000.00</u>	<u>9.19%</u>
Grand Total	<u><u>\$1,632,523,436.73</u></u>	<u><u>100.00%</u></u>



LIMITED TERM POOL LIQUIDITY AND MATURITY
As of January 31, 2019

	1/31/2019	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	8.11	7.40	9.98	8.11	12.92	28.29
Weighted Average Life	8.11	7.27	9.93	8.11	12.89	28.31
Daily Liquidity	54.01%	49.78%	44.96%	54.01%	41.86%	44.29%
Weekly Liquidity	73.91%	76.06%	71.10%	73.91%	66.70%	58.17%





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 0.000182