



October 2013
MONTHLY
INVESTMENT INCOME REPORT



Commonwealth of Kentucky
Lori H. Flanery, Secretary
FINANCE AND ADMINISTRATION CABINET



10/31/2013

**PORTFOLIO SUMMARY
POOLS**

	TYPE	MARKET VALUE	MARKET YIELD (%)	DURATION (Years)	PERCENT of TOTAL	STATUTORY LIMIT
Treasuries						
	Bills	19,992,760.00	0.07	0.50	1%	
	Treasury Notes	678,536,654.37	0.21	1.05	21%	
	Sub-total	698,529,414.37	0.20	1.03	22%	
Agencies						
	Notes	840,399,163.61	0.72	1.81	26%	
	Discounts	240,974,820.04	0.10	0.19	7%	
	Sub-total	1,081,373,983.65	0.58	1.45	33%	
Municipals						
		80,602,107.07	0.79	0.72	2%	
Corporates						
		116,053,823.09	1.83	1.05	4%	25%
Mortgages						
	Pools	72,164,470.23	1.24	0.35	2%	
	CMO's	235,986,835.50	1.56	2.75	7%	
	Sub-total	308,151,305.73	1.48	2.19	9%	25%
Asset Backed Securities						
		15,098,439.40	0.67	0.86	1%	20%
Repurchase Agreements						
	Overnight	425,001,159.72	0.10	0.00	13%	
	< 30 days	12,300,685.02	0.11	0.04	1%	
	< 60 days	0.00	0.00	0.00	0%	
	< 90 days	0.00	0.00	0.00	0%	
	< 1 year	1,500,546.67	0.41	0.66	0%	
	Flex Repos	0.00	0.00	0.00	0%	
	Sub-total	438,802,391.41	0.10	0.00	14%	
Money Market Securities						
	Commercial Paper	294,982,815.70	0.14	0.07	9%	A1-P1
	Money Mkt Fund	190,000,000.00	0.05	0.00	5%	
	Certificates of Deposit	15,012,441.06	0.58	0.38	1%	
	Sub-total	499,995,256.76	0.12	0.05	15%	35%
Derivatives						
	Swaps	0.00	0.00	0.00	0%	
	OTC Options	0.00	0.00	0.00	0%	
	Sub-total	0.00	0.00	0.00	0%	
TOTALS		3,238,606,721.48	0.50	0.99	100%	

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**PORTFOLIO SUMMARY
LIMITED TERM POOL**

	TYPE	MARKET VALUE	MARKET YIELD (%)	DURATION (Years)	PERCENT of TOTAL
Treasuries					
	Bills	19,992,760.00	0.07	0.50	2%
	Treasury Notes	0.00	0.00	0.00	0%
	Sub-total	19,992,760.00	0.00	0.00	2%
Agencies					
	Notes	45,001,374.59	0.11	0.42	5%
	Discounts	188,184,369.59	0.11	0.21	19%
	Sub-total	233,185,744.18	0.11	0.25	24%
Corporates					
		0.00	0.00	0.00	0%
Municipals					
		3,508,088.89	0.80	0.36	0%
Mortgages					
	CMOs	0.00	0.00	0.00	0%
ABS					
		3,285,675.73	0.27	0.37	0%
Repurchase Agreements					
	Overnight	352,931,840.51	0.10	0.00	36%
	< 30 days	0.00	0.00	0.00	0%
	< 60 days	0.00	0.00	0.00	0%
	< 90 days	0.00	0.00	0.00	0%
	< 1 year	0.00	0.00	0.00	0%
	Flex Repos	0.00	0.00	0.00	0%
	Sub-total	352,931,840.51	0.10	0.00	36%
Money Market Securities					
	Commercial Paper	219,982,815.70	0.14	0.10	23%
	Money Mkt Fund	140,000,000.00	0.05	0.00	15%
	Certificates of Deposit	0.00	0.00	0.00	0%
	Sub-total	359,982,815.70	0.11	0.06	38%
TOTALS					
		972,886,925.01	0.11	0.09	100%

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**PORTFOLIO SUMMARY
SHORT TERM POOL**

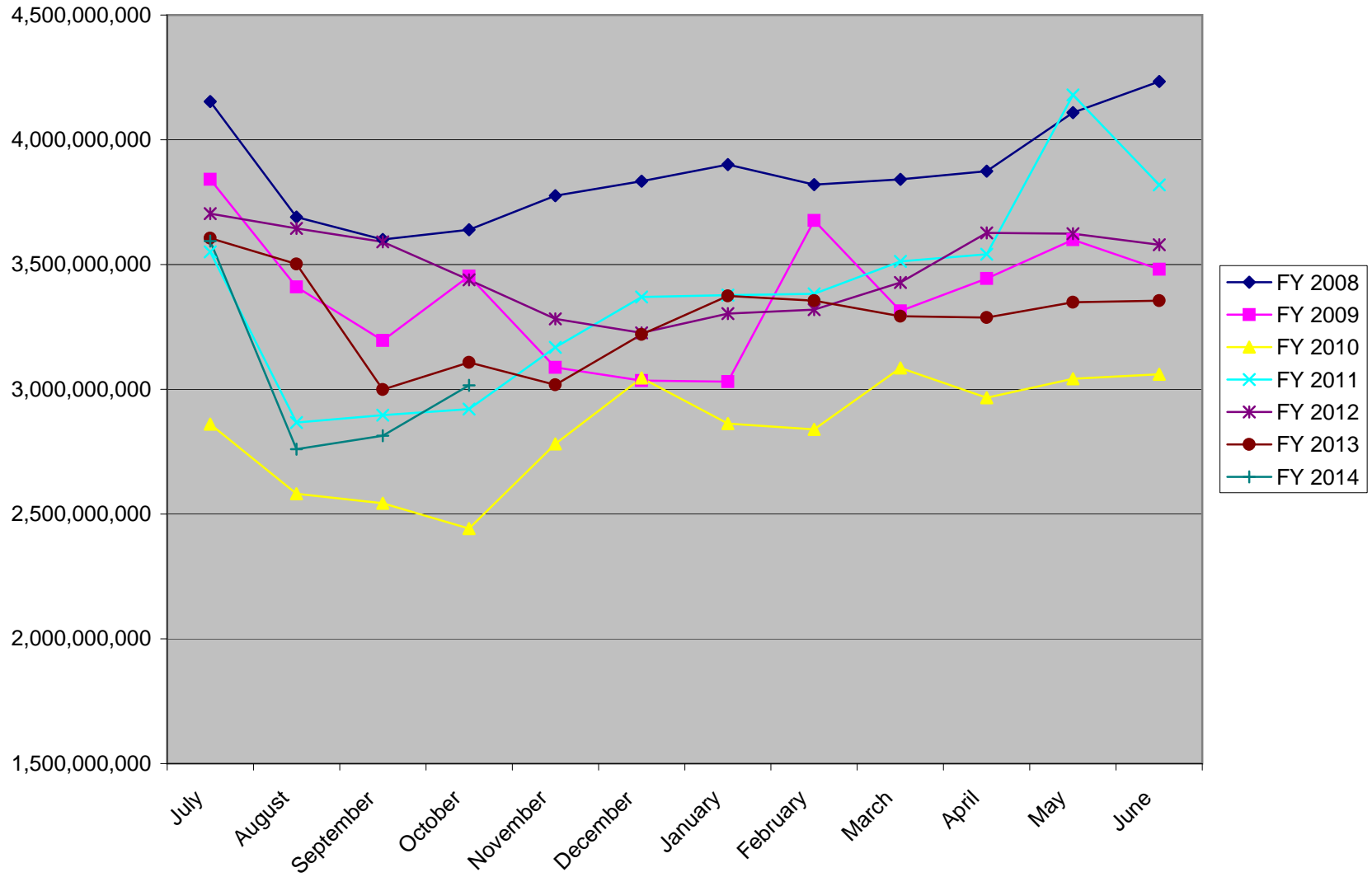
	TYPE	MARKET VALUE	MARKET YIELD (%)	DURATION (Years)	PERCENT of TOTAL
Treasuries					
	Bills	0.00	0.00	0.00	0%
	Treasury Notes	0.00	0.00	0.00	0%
	Sub-total	0.00	0.00	0.00	0%
Agencies					
	Notes	0.00	0.00	0.00	0%
	Discounts	0.00	0.00	0.00	0%
	Sub-total	0.00	0.00	0.00	0%
Corporates					
		0.00	0.00	0.00	0%
Municipals					
		3,202,306.13	0.73	0.02	-1%
Mortgages					
	CMOs	0.00	0.00	0.00	0%
ABS					
		0.00	0.00	0.00	0%
Repurchase Agreements					
	Overnight	-221,464,423.10	0.10	0.00	101%
	< 30 days	0.00	0.00	0.00	0%
	< 60 days	0.00	0.00	0.00	0%
	< 90 days	0.00	0.00	0.00	0%
	< 1 year	0.00	0.00	0.00	0%
	Flex Repos	0.00	0.00	0.00	0%
	Sub-total	-221,464,423.10	0.10	0.00	101%
Money Market Securities					
	Commercial Paper	0.00	0.00	0.00	0%
	Money Mkt Fund	0.00	0.00	0.00	0%
	Certificates of Deposit	0.00	0.00	0.00	0%
	Sub-total	0.00	0.00	0.00	0%
TOTALS		-218,262,116.97	0.09	0.00	100%

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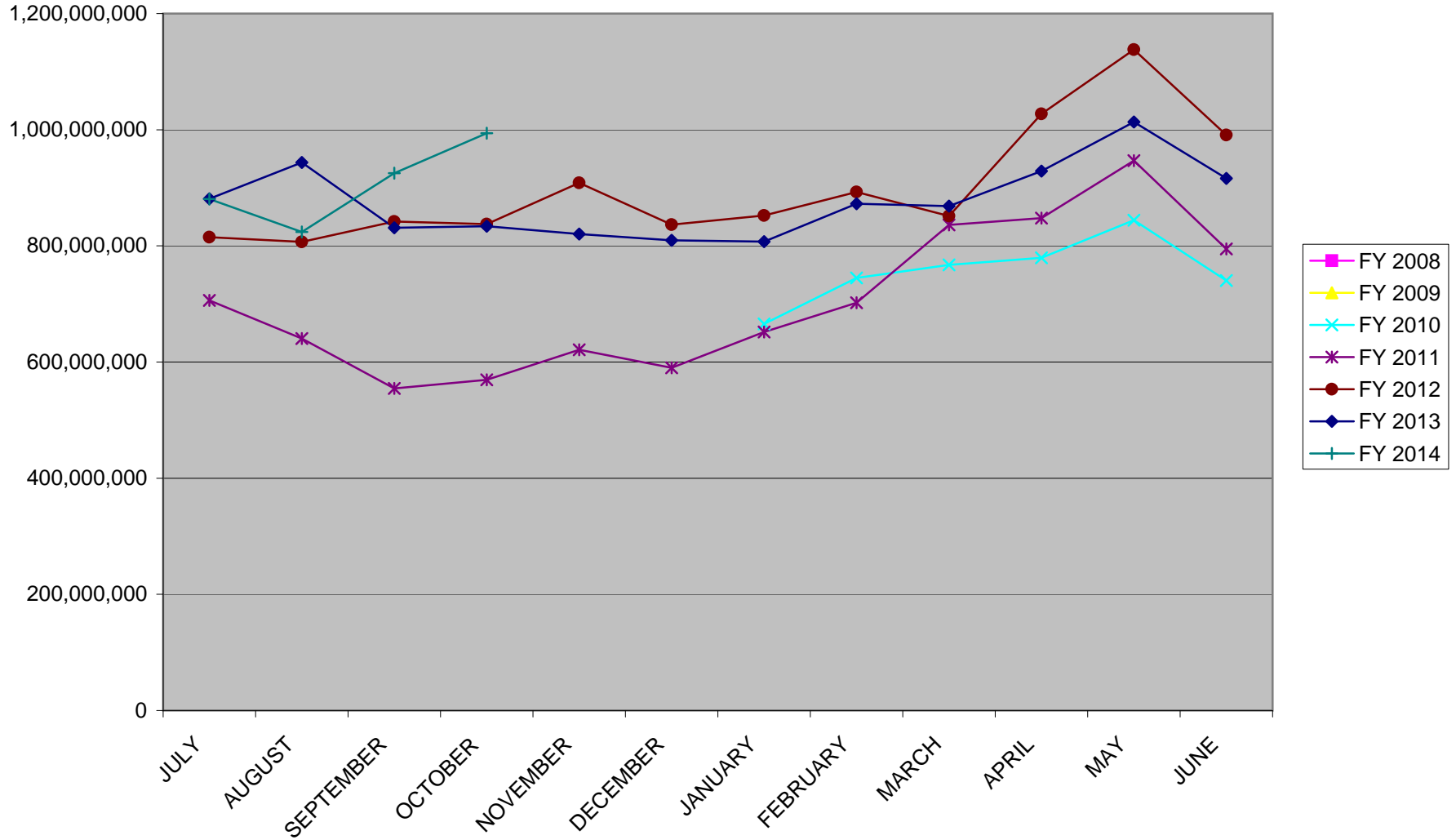
**PORTFOLIO SUMMARY
INTERMEDIATE TERM POOL**

	TYPE	MARKET VALUE	MARKET YIELD (%)	DURATION (Years)	PERCENT of TOTAL
Treasuries					
	Bills	0.00	0.00	0.00	0%
	Treasury Notes	678,536,654.37	0.21	1.05	27%
	Sub-total	678,536,654.37	0.21	1.05	27%
Agencies					
	Notes	795,397,789.02	0.75	1.89	32%
	Discounts	52,790,450.45	0.06	0.13	2%
	Sub-total	848,188,239.47	0.71	1.78	34%
Municipals					
		73,891,712.05	0.79	0.77	3%
Corporates					
		116,053,823.09	1.83	1.05	5%
Mortgages					
	Pools	72,164,470.23	1.24	0.35	3%
	CMO's	235,986,835.50	1.56	2.75	10%
	Sub-total	308,151,305.73	1.48	2.19	13%
Asset Backed Securities					
		11,812,763.67	0.78	0.99	0%
Repurchase Agreements					
	Overnight	293,533,742.31	0.10	0.00	12%
	< 30 days	12,300,685.02	0.11	0.04	0%
	< 60 days	0.00	0.00	0.00	0%
	< 90 days	0.00	0.00	0.00	0%
	< 1 year	1,500,546.67	0.41	0.66	0%
	Flex Repos	0.00	0.00	0.00	0%
	Sub-total	307,334,974.00	0.10	0.00	12%
Money Market Securities					
	Commercial Paper	75,000,000.00	0.13	0.00	3%
	Money Mkt Fund	50,000,000.00	0.05	0.00	2%
	Certificates of Deposit	15,012,441.06	0.58	0.38	1%
	Sub-total	140,012,441.06	0.15	0.04	6%
Derivatives					
	Swaps	0.00	0.00	0.00	0%
	OTC Options	0.00	0.00	0.00	0%
	Sub-total	0.00	0.00	0.00	0%
TOTALS		2,483,981,913.44	0.62	1.25	100%

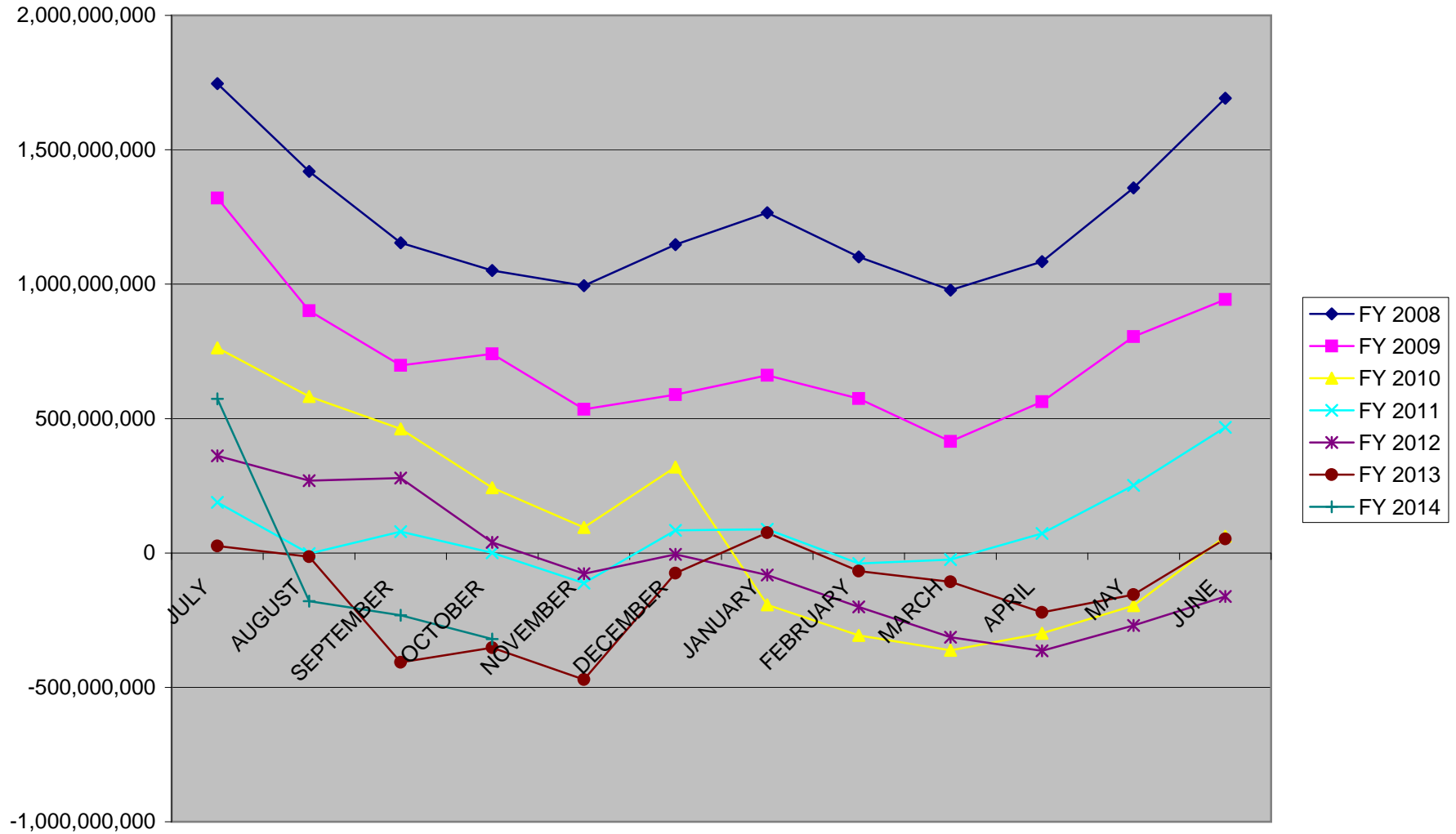
INVESTABLE BALANCES



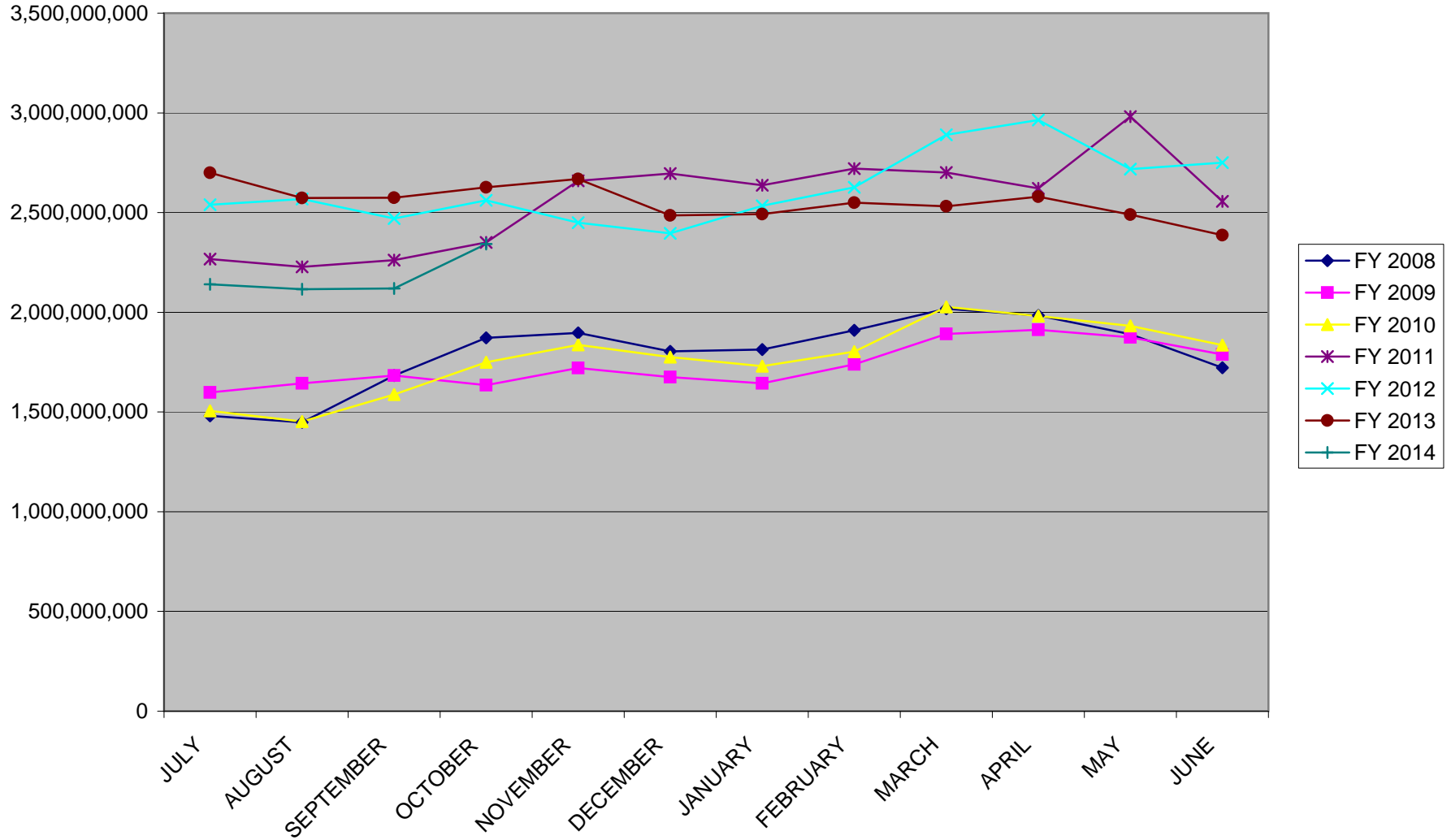
LIMITED POOL INVESTABLE BALANCES



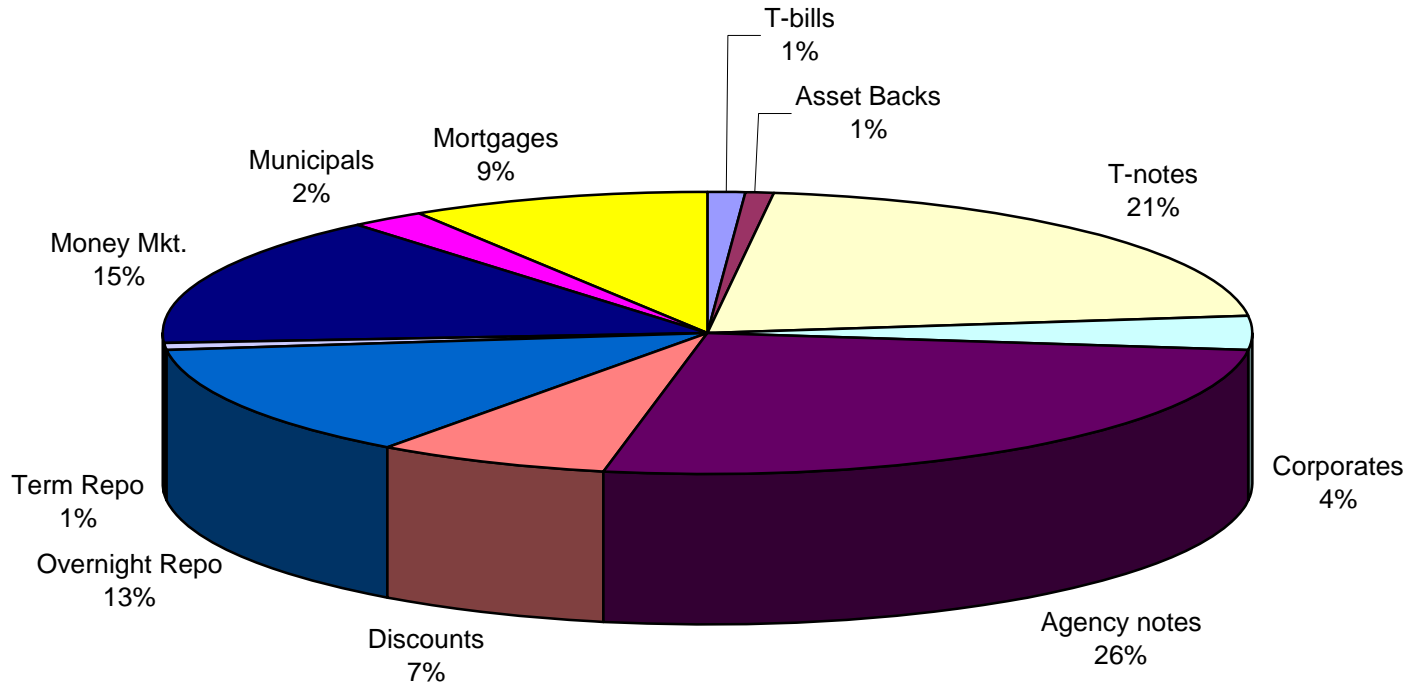
SHORT TERM POOL INVESTABLE BALANCES



INTERMEDIATE INVESTABLE BALANCES



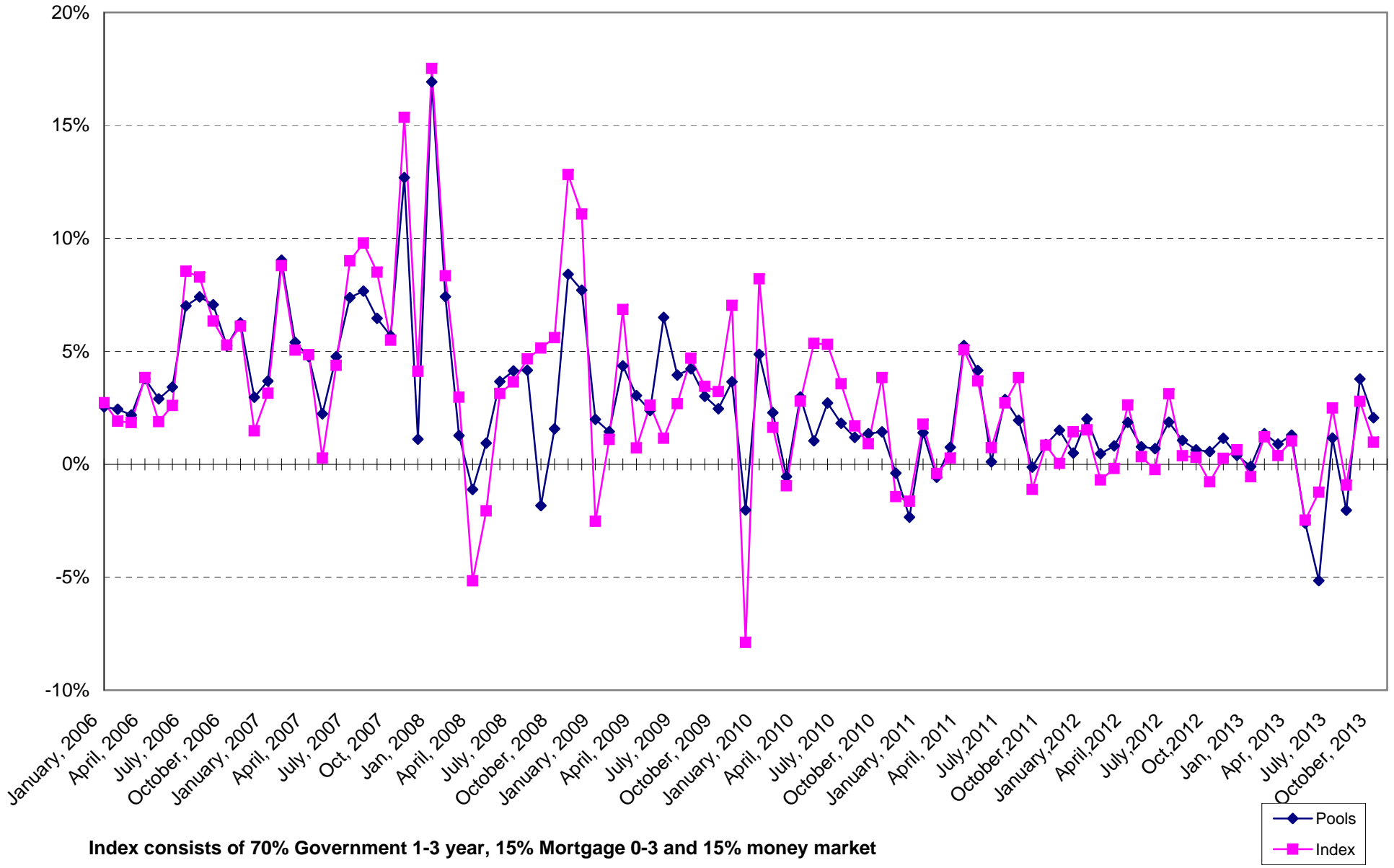
Distribution of Investments for October



LIMITS

- Corporates 25%
- Mortgages 25%
- Asset Backs 20%
- Money Mkt. 35%

INTERMEDIATE POOL ANNUALIZED YIELD



INTERMEDIATE POOL ANNUALIZED YIELD DIFFERENCE

