

Limited Term Pool

Monthly Report

June 30, 2018

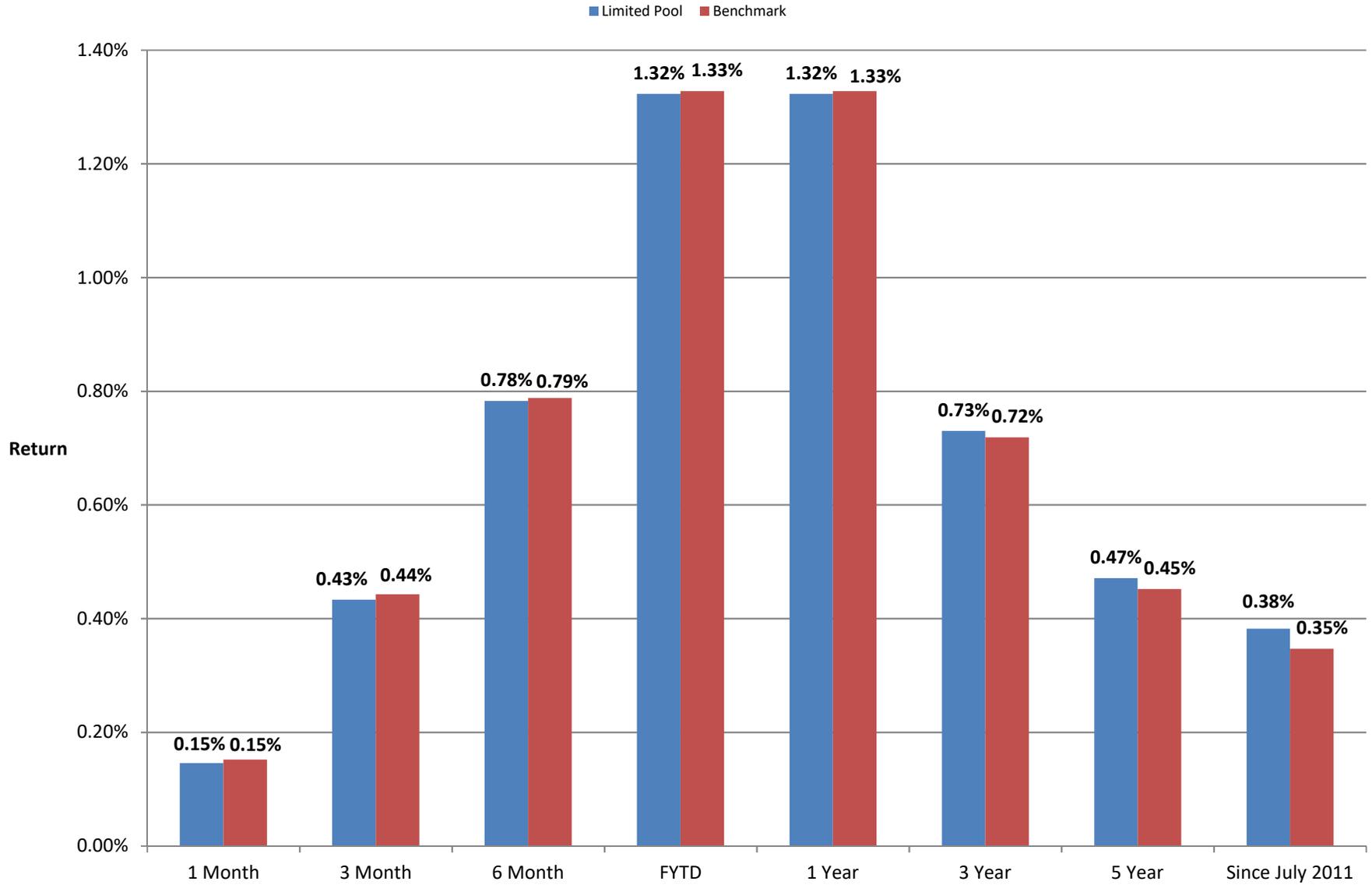


The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.



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

Limited Pool Performance as of June 30, 2018



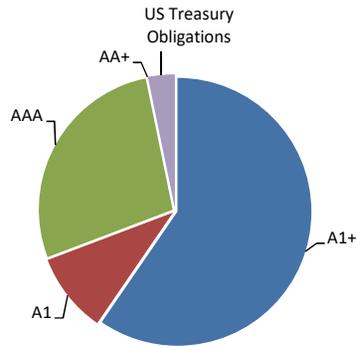
Limited Term Pool
As of June 30, 2018

Category of Investment / Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
Financial Company Commercial Paper						
Bank of New York Mellon	06406XG65	0.00	7/6/2018	7/6/2018	25,000,000.00	24,993,777.75
Canadian Imperial Bank	13607FH66	0.00	8/6/2018	8/6/2018	25,000,000.00	24,955,764.00
Lloyds Bank	53943SG50	0.00	7/5/2018	7/5/2018	25,000,000.00	24,995,312.50
MUFG Bank NY	62479MH63	0.00	8/6/2018	8/6/2018	25,000,000.00	24,944,097.25
Natixis NY	63873KG50	0.00	7/5/2018	7/5/2018	25,000,000.00	24,995,354.25
Swedbank	87019SHF4	0.00	8/15/2018	8/15/2018	25,000,000.00	24,940,722.25
					150,000,000.00	149,825,028.00
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 Mitsui Trust NY	86564FCB7	1.94	7/6/2018	7/6/2018	25,000,000.00	25,000,000.00
					50,000,000.00	50,000,000.00
Government Agency Debt						
Fed Home Ln Discount Note	313385A30	0.00	8/1/2018	8/1/2018	75,000,000.00	74,883,437.25
Fed Home Ln Discount Note	313385A55	0.00	8/3/2018	8/3/2018	25,000,000.00	24,957,777.75
Fed Home Ln Discount Note	313385A89	0.00	8/6/2018	8/6/2018	75,000,000.00	74,864,010.75
Fed Home Ln Discount Note	313385B21	0.00	8/8/2018	8/8/2018	55,000,000.00	54,894,005.40
Fed Home Ln Discount Note	313385Y6	0.00	7/5/2018	7/5/2018	165,000,000.00	164,974,679.00
Fed Home Ln Discount Note	313385Y23	0.00	7/6/2018	7/6/2018	230,000,000.00	229,954,000.00
Fed Home Ln Discount Note	313385Z64	0.00	7/13/2018	7/13/2018	100,000,000.00	99,945,000.00
Fed Home Ln Discount Note	313385Z22	0.00	7/30/2018	7/30/2018	50,000,000.00	49,926,500.00
					775,000,000.00	774,399,410.15
Investment Company						
					0.00	0.00
					0.00	0.00
Other Commercial Paper						
Exxon Mobile Corp	30229BG68	0.00	7/6/2018	7/6/2018	25,000,000.00	24,994,889.00
Nestle Finance Intl LTD	64105SJ74	0.00	9/7/2018	9/7/2018	25,000,000.00	24,904,152.75
Salvation Army	79584SGK6	0.00	7/19/2018	7/19/2018	25,000,000.00	24,974,027.75
Toyota Motor Credit Corp	89233HJ70	0.00	9/7/2018	9/7/2018	25,000,000.00	24,894,847.25
					100,000,000.00	99,767,916.75
Government Agency Repurchase Agreement						
BNP Paribas	N/A	2.05	7/1/2018	7/1/2018	100,000,000.00	100,000,000.00
Scotia	N/A	2.11	7/1/2018	7/1/2018	200,000,000.00	200,000,000.00
Guggenheim	N/A	2.03	7/1/2018	7/1/2018	85,220,968.27	85,220,968.27
Clinton Bank	N/A	2.05	7/18/2018	7/18/2018	4,000,000.00	4,000,000.00
United Cumberland Bank	N/A	2.05	7/18/2018	7/18/2018	4,000,000.00	4,000,000.00
Bank of Jamestown	N/A	2.05	7/18/2018	7/18/2018	4,000,000.00	4,000,000.00
Traditional Bank	N/A	1.60	7/2/2018	7/2/2018	30,000,000.00	30,000,000.00
					427,220,968.27	427,220,968.27
Other Municipal Debt						
Inter-Pool Borrowings	N/A	2.04	7/1/2018	7/1/2018	0.00	0.00
					0.00	0.00
Treasury Debt						
US Treasury Bill	912796PN3	0.00	7/5/2018	7/5/2018	50,000,000.00	49,992,746.50
					50,000,000.00	49,992,746.50
					1,552,220,968.27	1,551,206,069.67

LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
As of June 30, 2018

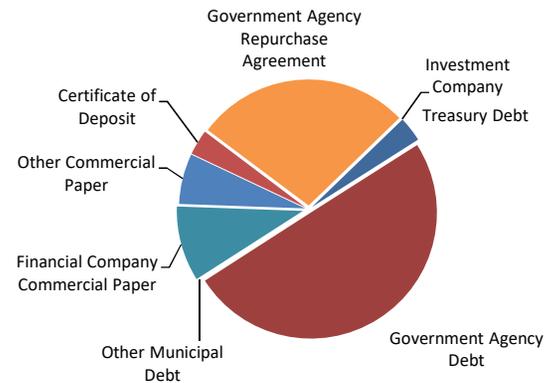
CREDIT RATING DISTRIBUTION

	Book Value	as % of Total
Short Term Ratings		
A1+	\$924,101,826.90	59.57%
A1	\$149,890,528.00	9.66%
Subtotal	<u>\$1,073,992,354.90</u>	69.24%
Long Term Ratings		
AAA	\$427,220,968.27	27.54%
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>\$427,220,968.27</u>	27.54%
US Treasury Obligations	\$49,992,746.50	3.22%
Grand Total	<u><u>\$1,551,206,069.67</u></u>	100.00%



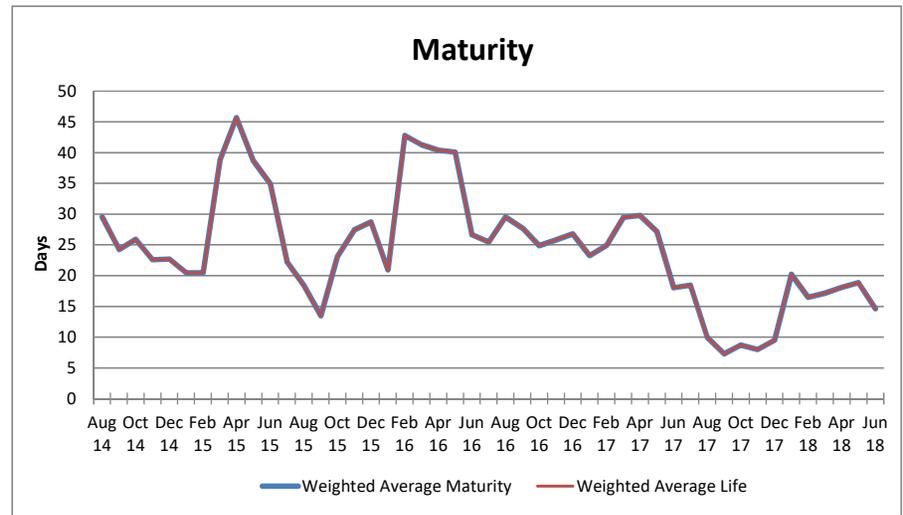
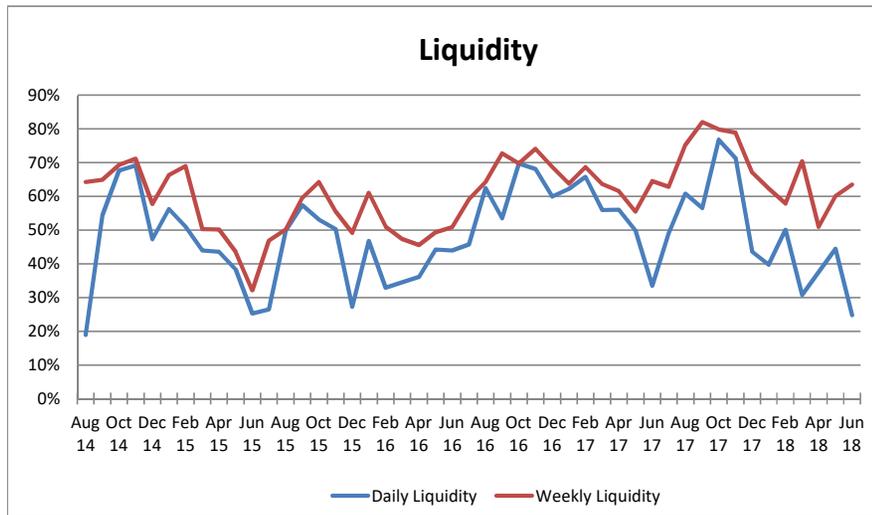
SECTOR DISTRIBUTION

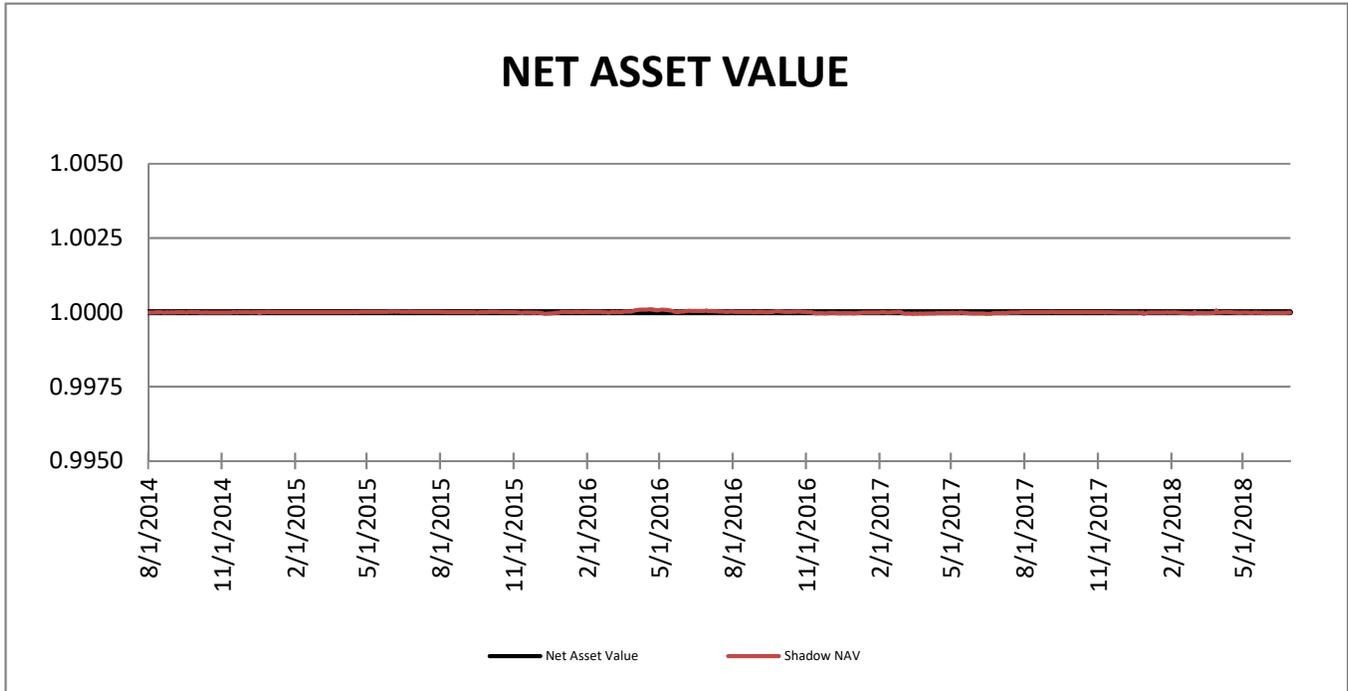
	Book Value	as % of Total
Treasury Debt	\$49,992,746.50	3.22%
Government Agency Debt	\$774,399,410.15	49.92%
Variable Rate Demand Note	\$0.00	0.00%
Other Municipal Debt	\$0.00	0.00%
Financial Company Commercial Paper	\$149,825,028.00	9.66%
Asset Backed Commercial Paper	\$0.00	0.00%
Other Commercial Paper	\$99,767,916.75	6.43%
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	\$427,220,968.27	27.54%
Insurance Company Funding Agreement	\$0.00	0.00%
Investment Company	\$0.00	0.00%
Grand Total	<u><u>\$1,551,206,069.67</u></u>	100.00%



LIMITED TERM POOL LIQUIDITY AND MATURITY
As of June 30, 2018

	6/30/2018	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	14.65	17.20	13.95	17.57	13.95	30.00
Weighted Average Life	14.65	17.20	13.95	17.57	13.95	30.02
Daily Liquidity	24.82%	35.60%	48.78%	37.89%	48.78%	44.23%
Weekly Liquidity	63.47%	58.16%	67.57%	60.83%	67.57%	56.97%





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