



November 2012
MONTHLY
INVESTMENT INCOME REPORT



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



11/30/2012

**PORTFOLIO SUMMARY
POOLS**

	TYPE	MARKET VALUE	MARKET YIELD (%)	DURATION (Years)	PERCENT of TOTAL	STATUTORY LIMIT
Treasuries						
	Bills	0.00	0.00	0.00	0%	
	Treasury Notes	372,664,449.13	0.29	1.67	12%	
	Sub-total	372,664,449.13	0.29	1.67	12%	
Agencies						
	Notes	1,149,458,151.36	0.32	1.18	37%	
	Discounts	95,358,719.39	0.13	0.20	3%	
	Sub-total	1,244,816,870.75	0.31	1.10	40%	
Municipals						
		106,229,832.24	0.77	1.07	4%	
Corporates						
		167,341,639.54	1.19	1.04	5%	25%
Mortgages						
	Pools	19,717,265.01	0.96	0.30	1%	
	CMO's	319,881,577.37	1.20	2.11	10%	
	Sub-total	339,598,842.38	1.19	2.01	11%	25%
Asset Backed Securities						
		29,331,340.42	1.05	0.79	1%	20%
Repurchase Agreements						
	Overnight	262,987,830.20	0.23	0.00	9%	
	< 30 days	112,465,159.50	0.14	0.01	4%	
	< 60 days	0.00	0.00	0.00	0%	
	< 90 days	111,866.95	0.00	0.00	0%	
	< 1 year	1,677,615.47	0.00	0.00	0%	
	Flex Repos	1,162,198.53	11.62	3.63	0%	
	Sub-total	378,404,670.65	0.24	0.02	13%	
Money Market Securities						
	Commercial Paper	99,980,339.10	0.00	0.00	3%	A1-P1
	Money Mkt Fund	300,029,327.70	0.13	0.00	10%	
	Certificates of Deposit	45,072,501.04	0.33	0.17	1%	
	Sub-total	445,082,167.84	0.15	0.04	14%	20%
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		3,083,469,812.95	0.44	0.98	100%	

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**PORTFOLIO SUMMARY
LIMITED 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	105,408,617.72	0.24	0.27	13%
	Discounts	93,178,790.24	0.11	0.17	12%
	Sub-total	198,587,407.96	0.00	0.00	25%
Corporates					
		14,646,065.62	0.83	0.31	2%
Municipals					
		6,404,733.56	0.49	0.57	1%
Mortgages					
	CMOs	0.00	0.00	0.00	0%
ABS					
		6,546,925.28	0.35	0.09	1%
Repurchase Agreements					
	Overnight	241,411,272.85	0.23	0.00	30%
	< 30 days	50,002,138.89	0.25	0.01	6%
	< 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	291,413,411.74	0.23	0.00	36%
Money Market Securities					
	Commercial Paper	99,980,339.10	0.14	0.11	12%
	Money Mkt Fund	150,011,963.53	0.13	0.00	19%
	Certificates of Deposit	35,001,330.56	0.19	0.08	4%
	Sub-total	284,993,633.19	0.14	0.05	35%
TOTALS					
		802,592,177.35	0.20	0.08	100%

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**PORTFOLIO SUMMARY
SHORT TERM POOL**

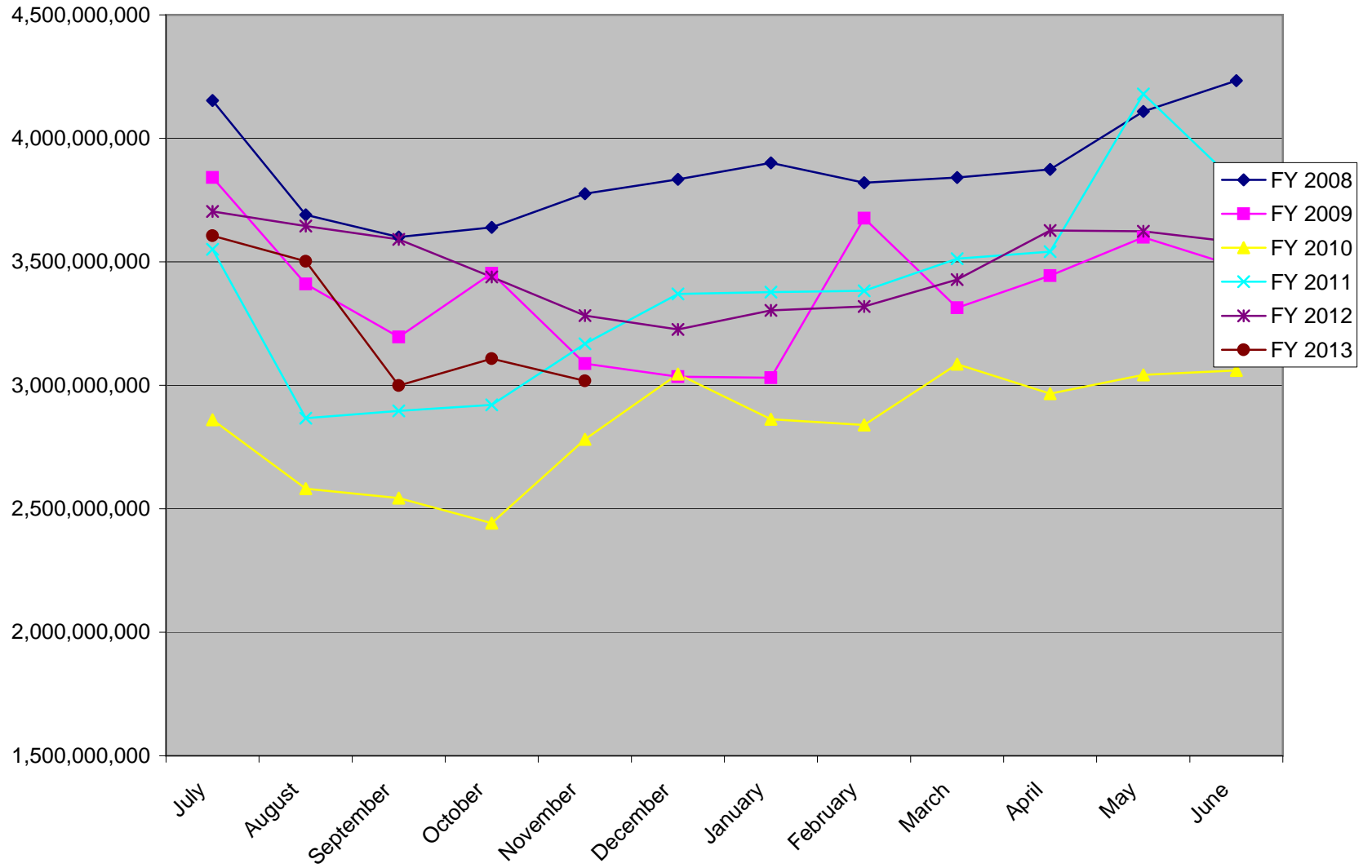
	TYPE	MARKET VALUE	MARKET YIELD (%)	DURATION (Years)	PERCENT of TOTAL
Treasuries					
	Bills	0.00	0.00	0.00	0%
	Treasury Notes	0.00	0.00	0.00	0%
	Sub-total	0.00	0.00	0.00	0%
Agencies					
	Notes	0.00	0.00	0.00	0%
	Discounts	0.00	0.00	0.00	0%
	Sub-total	0.00	0.00	0.00	0%
Corporates					
		0.00	0.00	0.00	0%
Municipals					
		17,411,328.07	0.96	0.06	-4%
Mortgages					
	CMOs	3,952,632.19	2.15	1.51	-1%
ABS					
		12,087,000.20	0.33	0.12	-3%
Repurchase Agreements					
	Overnight	-430,729,716.57	0.23	0.00	108%
	< 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	-430,729,716.57	0.23	0.00	108%
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					
		-397,278,756.11	0.17	0.02	100%

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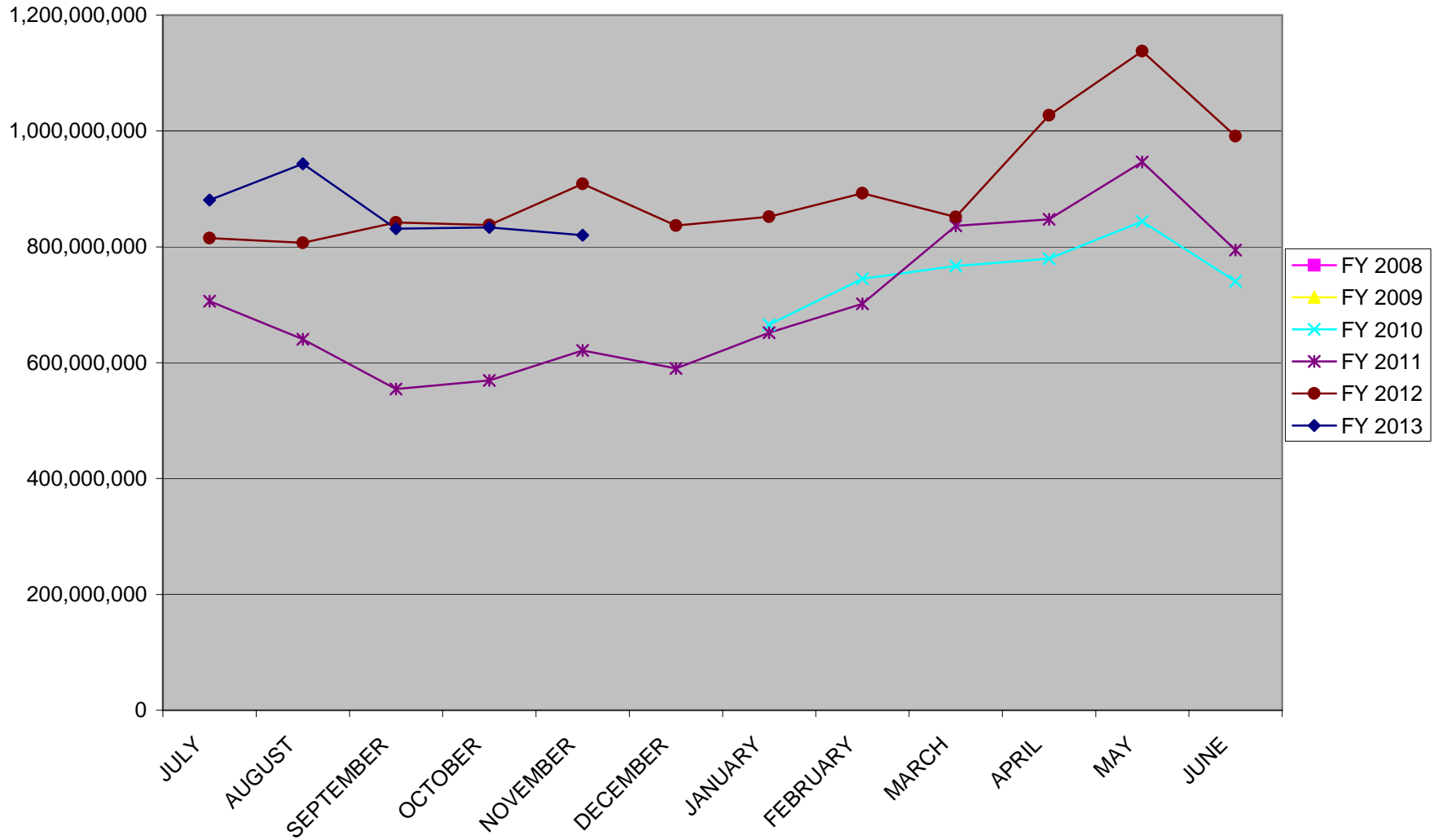
PORTFOLIO SUMMARY
INTERMEDIATE TERM POOL

	TYPE	MARKET VALUE	MARKET YIELD (%)	DURATION (Years)	PERCENT of TOTAL
Treasuries					
	Bills	0.00	0.00	0.00	0%
	Treasury Notes	372,664,449.13	0.29	1.67	14%
	Sub-total	372,664,449.13	0.29	1.67	14%
Agencies					
	Notes	1,044,049,533.64	0.33	1.27	39%
	Discounts	2,179,929.15	0.72	1.57	0%
	Sub-total	1,046,229,462.79	0.33	1.27	39%
Municipals					
		82,413,770.61	0.75	1.32	3%
Corporates					
		152,695,573.92	1.23	1.10	6%
Mortgages					
	Pools	19,717,265.01	0.96	0.30	1%
	CMO's	315,928,945.18	1.19	2.12	12%
	Sub-total	335,646,210.19	1.18	2.01	13%
Asset Backed Securities					
		10,697,414.94	2.30	1.99	0%
Repurchase Agreements					
	Overnight	452,306,273.92	0.23	0.00	17%
	< 30 days	62,463,020.61	0.25	0.01	2%
	< 60 days	0.00	0.00	0.00	0%
	< 90 days	111,866.95	3.51	0.19	0%
	< 1 year	1,677,615.47	1.60	0.57	0%
	Flex Repos	1,162,198.53	11.62	3.63	0%
	Sub-total	517,720,975.48	0.26	0.01	19%
Money Market Securities					
	Commercial Paper	0.00	0.00	0.00	0%
	Money Mkt Fund	150,017,364.17	0.13	0.00	6%
	Certificates of Deposit	10,071,170.48	0.83	0.46	0%
	Sub-total	160,088,534.65	0.17	0.03	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		2,678,156,391.71	0.48	1.10	100%

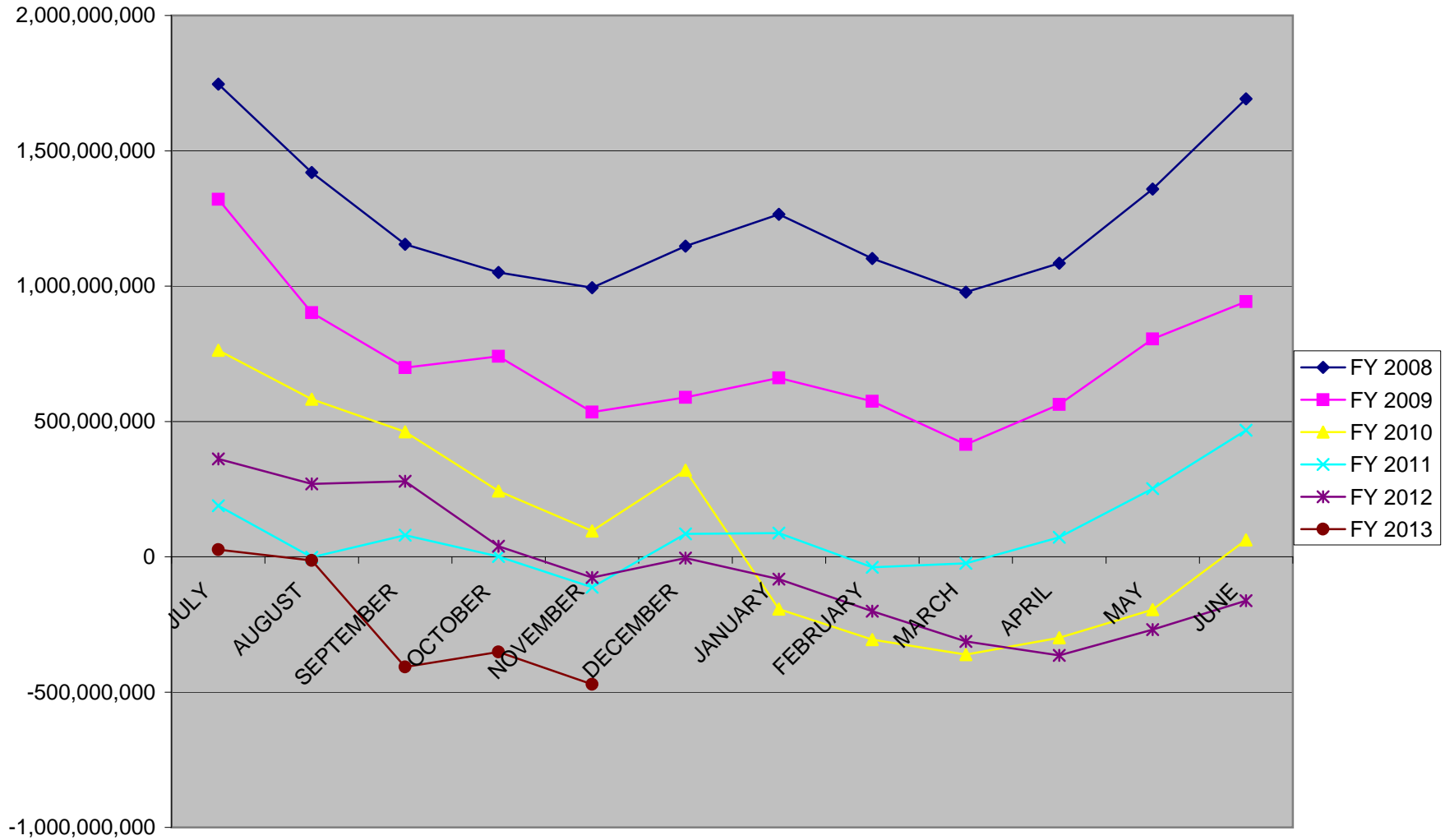
INVESTABLE BALANCES



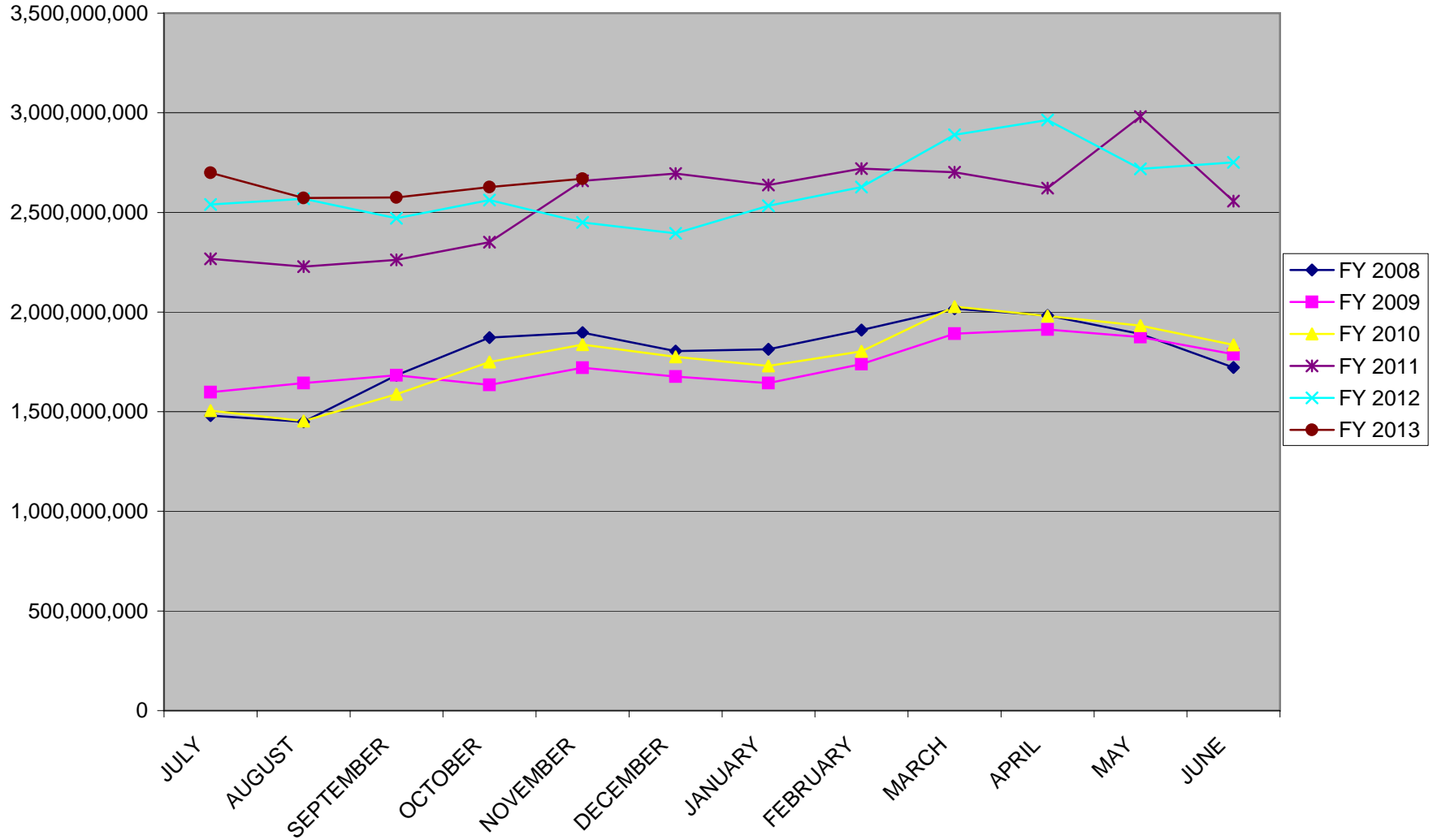
LIMITED POOL INVESTABLE BALANCES



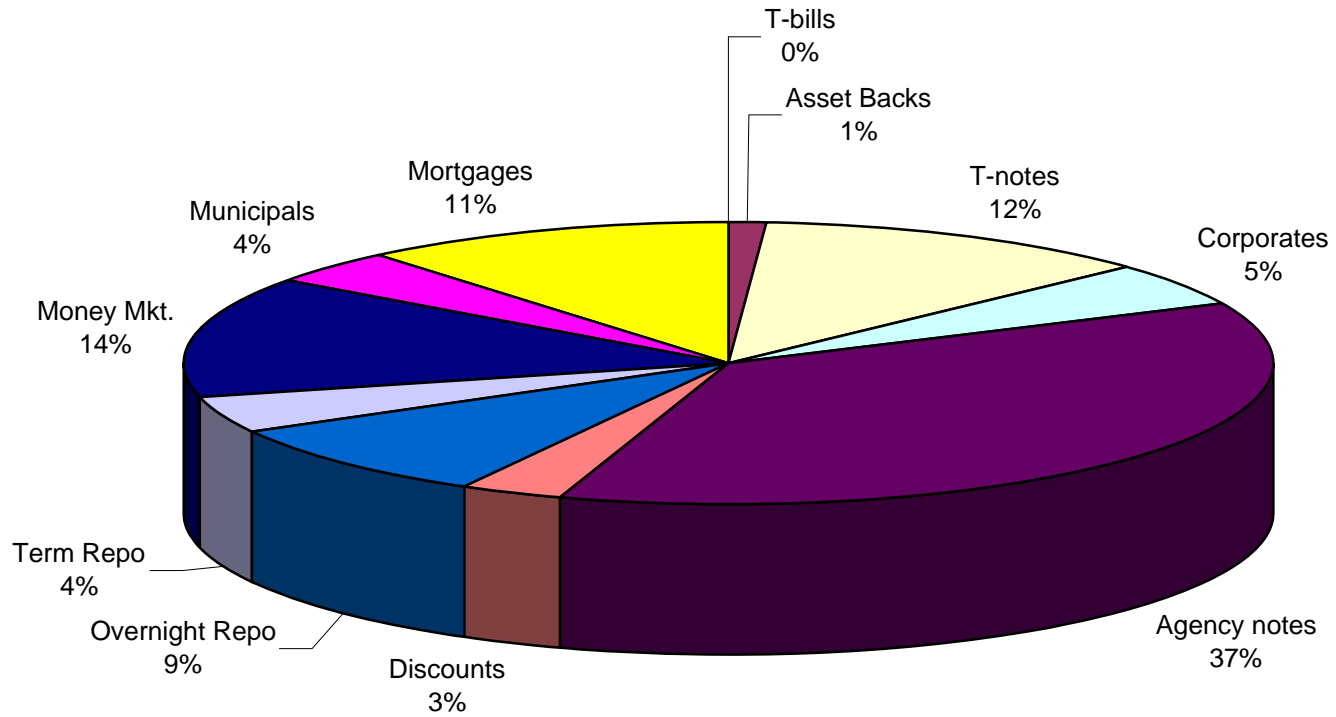
SHORT TERM POOL INVESTABLE BALANCES



INTERMEDIATE INVESTABLE BALANCES



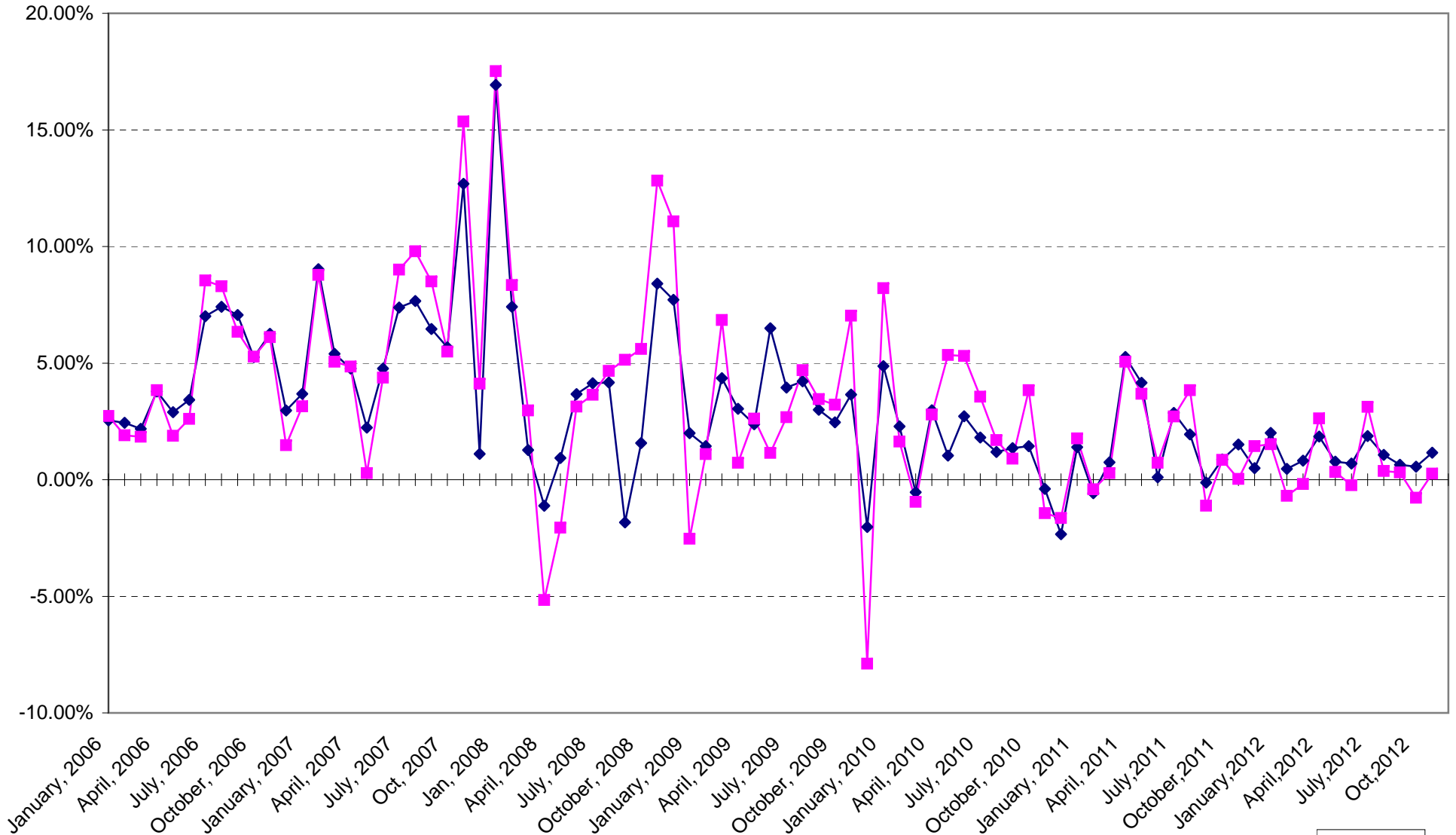
Distribution of Investments for November



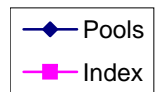
LIMITS

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

INTERMEDIATE POOL ANNUALIZED YIELD



Index consists of 70% Government 1-3 year, 15% Mortgage 0-3 and 15% money market



INTERMEDIATE POOL ANNUALIZED YIELD DIFFERENCE

