Limited Term Pool

Monthly Report

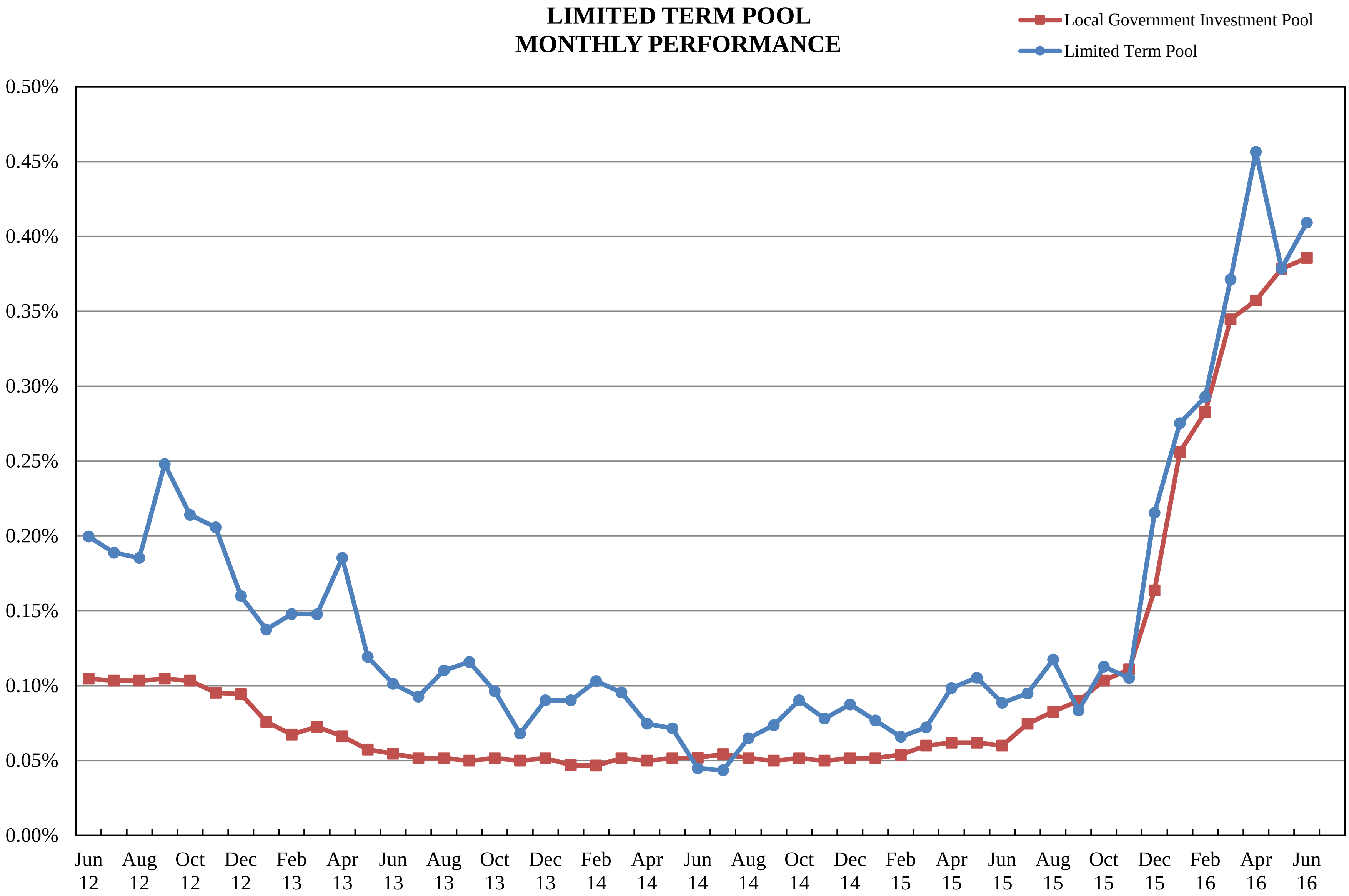
June 30, 2016

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 TERM POOL
MONTHLY PERFORMANCE
Local Government Investment Pool
Limited Term Pool
0.50%
0.45%
0.40%
0.35%
0.30%
0.25%
0.20%
0.15%
0.10%
0.05%
0.00%
Jun 12
Aug 12
Oct 12
Dec 12
Feb 13
Apr 13
Jun 13
Aug 13
Oct 13
Dec 13
Feb 14
Apr 14
Jun 14
Aug 14
Oct 14
Dec 14
Feb 15
Apr 15
Jun 15
Aug 15
Oct 15
Dec 15
Feb 16
Apr 16
Jun 16

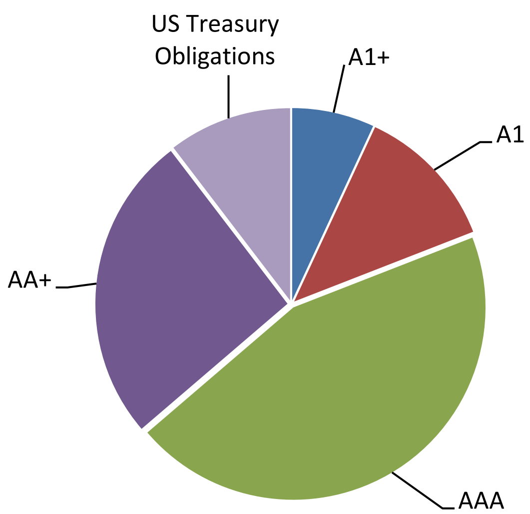
LIMITED TERM POOL
AS OF JUNE 30,2016

Category of Investment / Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
Financial Company Commercial Paper						
Bank of Tokyo	06538BH48	0.00	8/4/2016	8/4/2016	25,000,000.00	24,983,472.25
Rabobank Nederland of NY	21687AHG1	0.00	8/16/2016	8/16/2016	25,000,000.00	24,974,125.00
SwedBank	87019RHR0	0.00	8/25/2016	8/25/2016	25,000,000.00	24,976,319.50
					75,000,000.00	74,933,916.75
Certificate of Deposit						
Bank of Montreal Chicago	06427EWX5	0.85	9/8/2016	9/8/2016	25,000,000.00	25,000,000.00
Canadian Imperial Bank	13606AA24	0.86	12/7/2016	12/7/2016	25,000,000.00	25,000,000.00
Sumitomo Trust	86563K6D0	0.00	7/26/2016	7/26/2016	25,000,000.00	25,000,000.00
Toronto Dominion Bank	89113WAW6	0.00	11/15/2016	11/15/2016	25,000,000.00	25,000,000.00
Wells Fargo Bank	94988EVU9	0.98	9/7/2016	9/7/2016	25,000,000.00	25,000,000.00
					125,000,000.00	125,000,000.00
Government Agency Debt						
FHLB	313384A66	0.00	8/3/2016	8/3/2016	50,000,000.00	49,985,104.00
FHLB	313384A74	0.00	8/4/2016	8/4/2016	50,000,000.00	49,981,819.50
FHLB	313384B32	0.00	8/8/2016	8/8/2016	100,000,000.00	99,958,305.50
FHLB	313384J59	0.00	10/5/2016	10/5/2016	50,000,000.00	49,941,333.50
FHLB	313384K65	0.00	10/14/2016	10/14/2016	24,000,000.00	23,967,100.08
FHLB	313384ZB8	0.00	7/7/2016	7/7/2016	50,000,000.00	49,997,291.50
FHLB	313384ZR3	0.00	7/21/2016	7/21/2016	50,000,000.00	49,990,694.50
					374,000,000.00	373,821,648.58
Investment Company						
Fidelity Prime Mny Mkt	31607A208	0.00	7/1/2016	7/1/2016	100,000,000.00	100,000,000.00
Morgan Stanley Mny Mkt	61747C772	0.00	7/1/2016	7/1/2016	100,000,000.00	100,000,000.00
State Street Mny Mkt	85749P101	0.00	7/1/2016	7/1/2016	100,000,000.00	100,000,000.00
					300,000,000.00	300,000,000.00
Other Commercial Paper						
American Honda Finance	02665JG79	0.00	7/7/2016	7/7/2016	25,000,000.00	24,998,250.00
Exxon Mobil Corp	30229AG78	0.00	7/7/2016	7/7/2016	25,000,000.00	24,998,333.25
Toyota Motor Credit Corp	89233GG83	0.00	7/8/2016	7/8/2016	25,000,000.00	24,997,034.75
					75,000,000.00	74,993,618.00
Government Agency Repurchase Agreement						
BNP Paribas	N/A	0.41	7/1/2016	7/1/2016	100,000,000.00	100,000,000.00
Scotia	N/A	0.43	7/1/2016	7/1/2016	129,462,185.49	129,462,185.49
Clinton Bank	N/A	0.42	7/13/2016	7/13/2016	3,400,000.00	3,400,000.00
United Cumberland Bank	N/A	0.42	7/13/2016	7/13/2016	2,500,000.00	2,500,000.00
Bank of Columbia	N/A	0.42	7/13/2016	7/13/2016	250,000.00	250,000.00
Bank of Jamestown	N/A	0.42	7/13/2016	7/13/2016	4,000,000.00	4,000,000.00
Traditional Bank	N/A	0.40	7/1/2016	7/1/2016	30,000,000.00	30,000,000.00
Traditional Bank	N/A	0.35	7/1/2016	7/1/2016	75,000,000.00	75,000,000.00
					344,612,185.49	344,612,185.49
Other Municipal Debt						
City of Monroe, MI	611101LZ7	0.98	5/1/2017	5/1/2017	705,000.00	705,000.00
Inter-Pool Borrowings	N/A	0.30	7/1/2016	7/1/2016	0.00	0.00
					705,000.00	705,000.00
Treasury Debt						
Treasury Note	912828WX4	0.50	7/31/2016	7/31/2016	50,000,000.00	50,001,866.00
Treasury Bill	912796HA0	0.00	8/18/2016	8/18/2016	50,000,000.00	49,971,633.50
Treasury Bill	912796JD2	0.00	8/4/2016	8/4/2016	50,000,000.00	49,980,119.50
					150,000,000.00	149,953,619.00
					1,444,317,185.49	1,444,019,987.82

LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
AS OF JUNE 30,2016

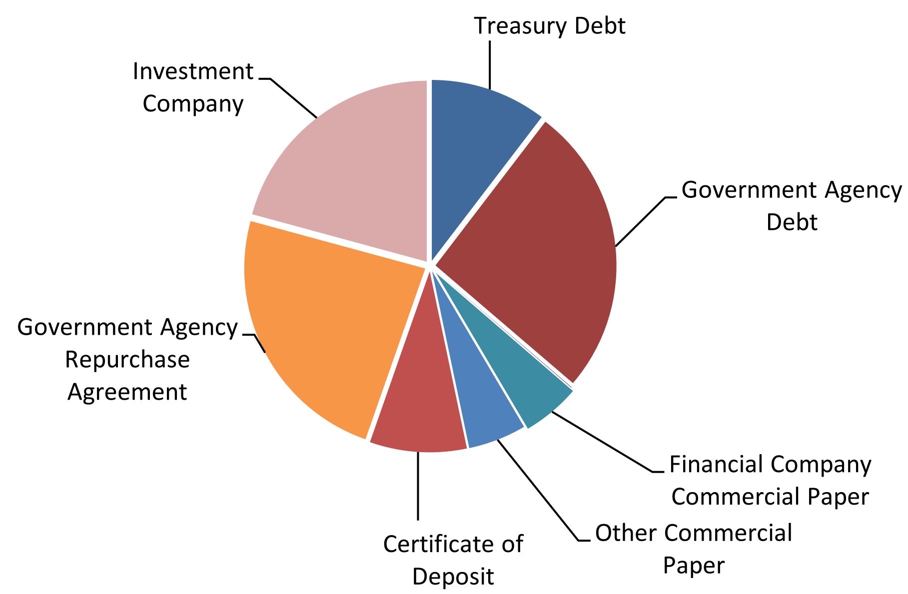
CREDIT RATING DISTRIBUTION

	Book Value	as % of Total
Short Term Ratings		
A1+	$99,995,368.00	6.92%
A1	$175,637,166.75	12.16%
Subtotal	$275,632,534.75	19.09%
Long Term Ratings		
AAA	$644,612,185.49	44.64%
AA+	$373,821,648.58	25.89%
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	$1,018,433,834.07	70.53%
US Treasury Obligations	$149,953,619.00	10.38%
Grand Total	$1,444,019,987.82	100.00%



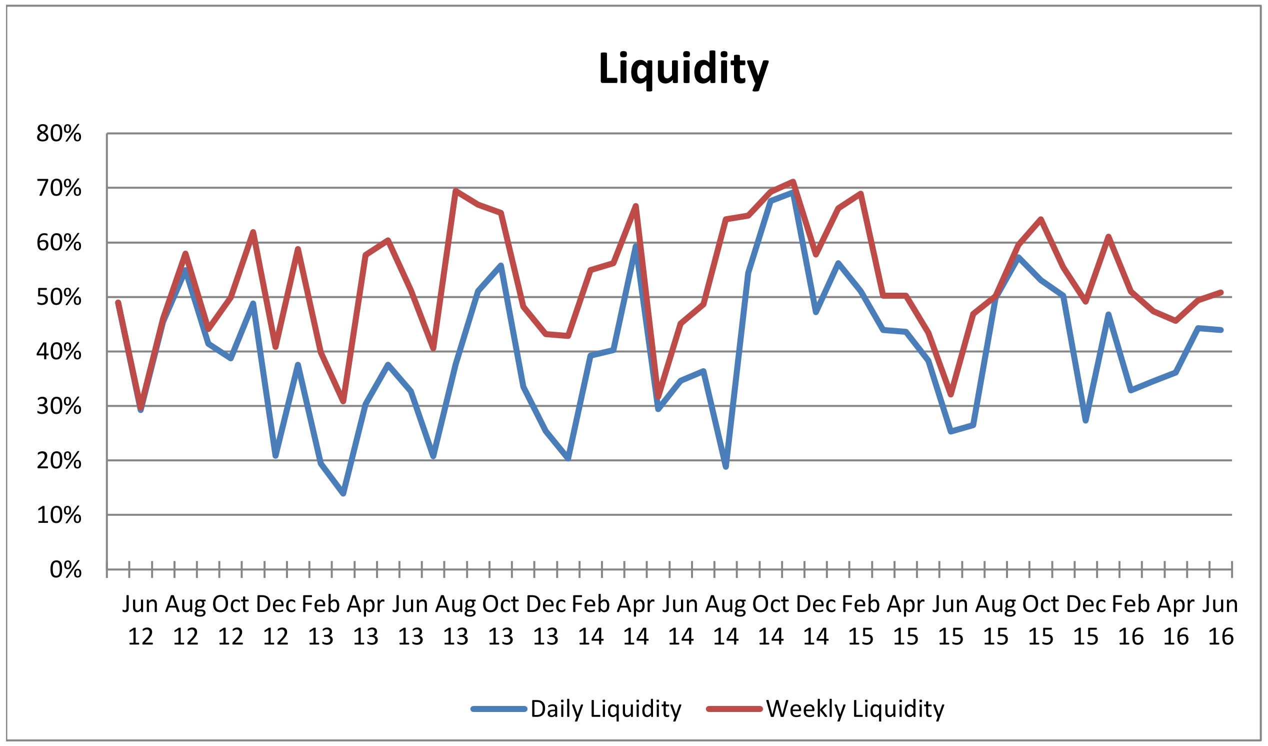
SECTOR DISTRIBUTION

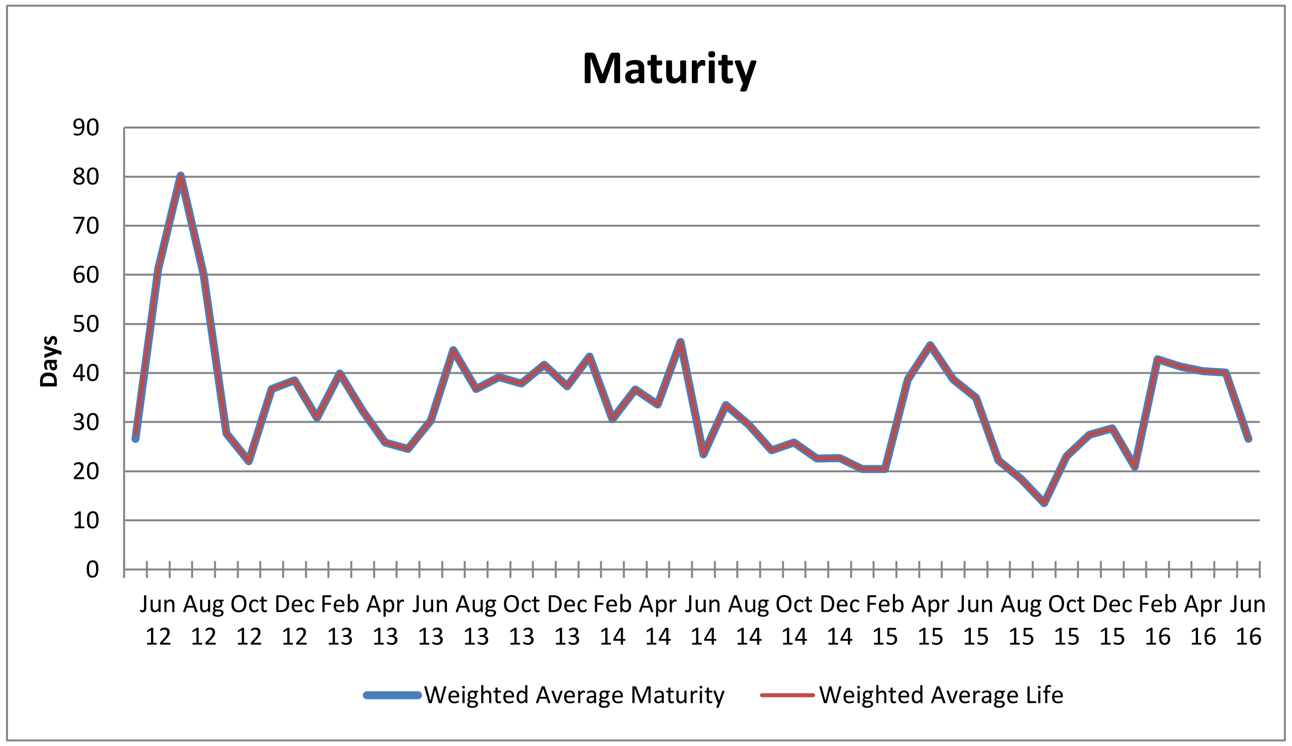
	Book Value	as % of Total
Treasury Debt	$149,953,619.00	10.38%
Government Agency Debt	$373,821,648.58	25.89%
Variable Rate Demand Note	$0.00	0.00%
Other Municipal Debt	$705,000.00	0.05%
Financial Company Commercial Paper	$74,933,916.75	5.19%
Asset Backed Commercial Paper	$0.00	0.00%
Other Commercial Paper	$74,993,618.00	5.19%
Certificate of Deposit	$125,000,000.00	8.66%
Structured Investment Vehicle Note	$0.00	0.00%
Treasury Repurchase Agreement	$0.00	0.00%
Government Agency Repurchase Agreement	$344,612,185.49	23.86%
Insurance Company Funding Agreement	$0.00	0.00%
Investment Company	$300,000,000.00	20.78%
Grand Total	$1,444,019,987.82	100.00%

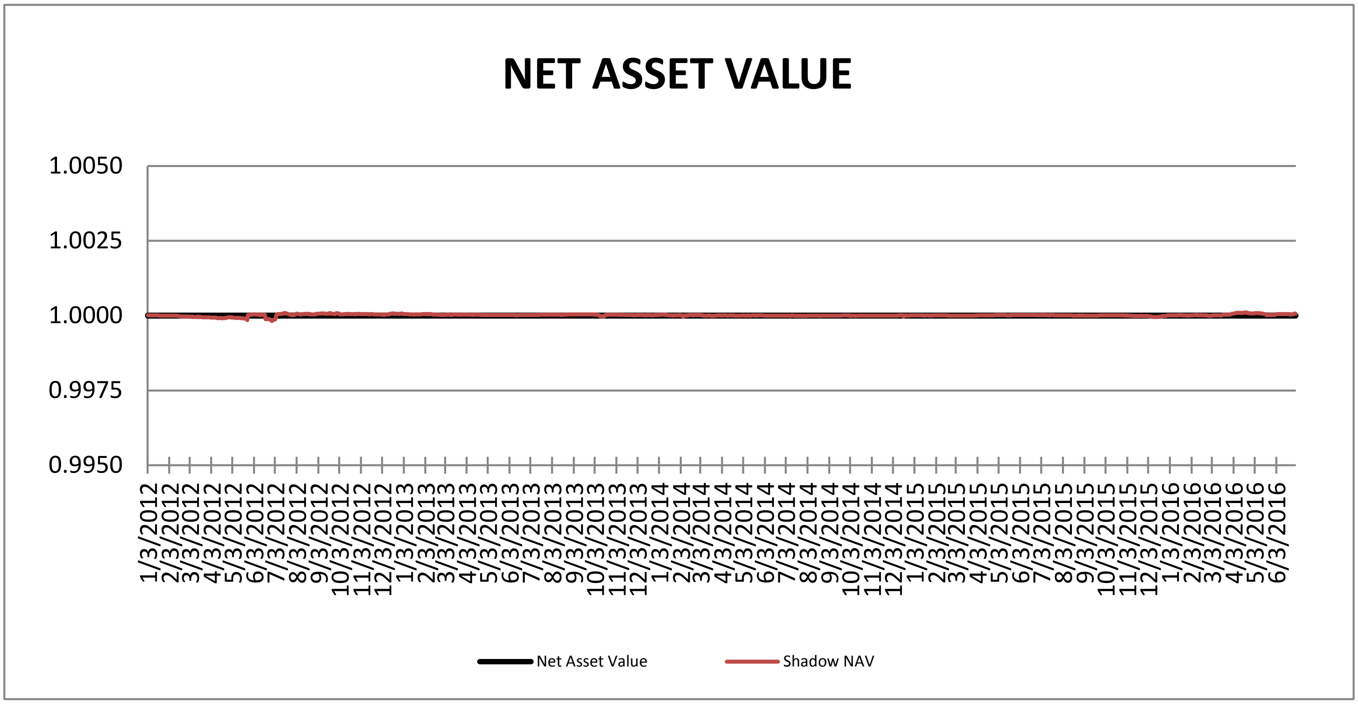


LIMITED TERM POOL LIQUIDITY AND MATURITY
AS OF JUNE 30,2016

	6/30/2016	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	26.62	35.69	28.79	35.34	29.26	34.70
Weighted Average Life	26.62	35.69	28.77	35.35	29.25	34.73
Daily Liquidity	43.93%	41.42%	41.89%	39.74%	40.61%	40.18%
Weekly Liquidity	50.85%	48.60%	52.56%	50.87%	50.98%	52.46%







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