Limited Term Pool

Monthly Report

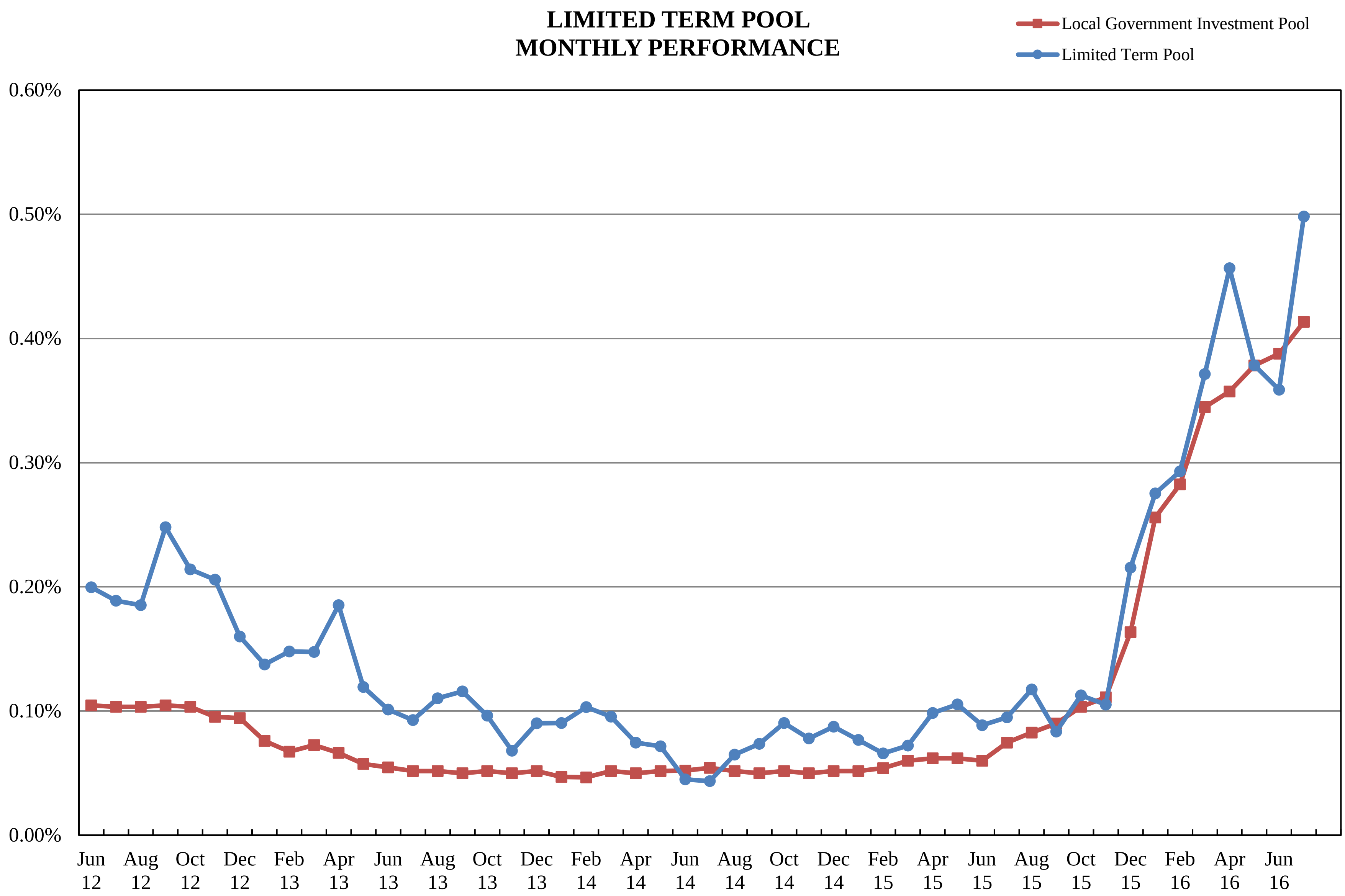
July 31, 2016

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
0.60%
0.50%
0.40%
0.30%
0.20%
0.10%
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

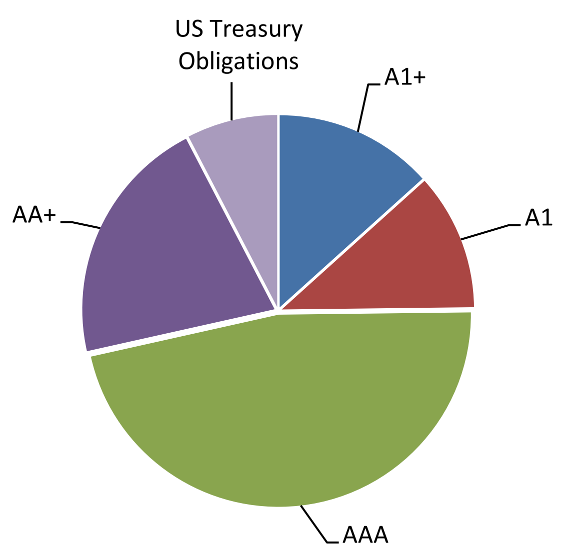
LIMITED TERM POOL
AS OF JULY 31, 2016

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	24,998,541.75
Rabobank Nederland of NY	21687AHG1	0.00	8/16/2016	8/16/2016	25,000,000.00	24,991,562.50
Royal Bank of Canada	78009AN67	0.00	1/6/2017	1/6/2017	25,000,000.00	24,906,736.00
SwedBank	87019RHR0	0.00	8/25/2016	8/25/2016	25,000,000.00	24,989,666.75
					100,000,000.00	99,886,507.00
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 Mitsui Trust	86564EDT0	0.98	1/27/2017	1/27/2017	25,000,000.00	25,000,000.00
Toronto Dominion Bank	89113WAW6	0.98	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	49,999,097.00
FHLB	313384A74	0.00	8/4/2016	8/4/2016	50,000,000.00	49,998,396.00
FHLB	313384B32	0.00	8/8/2016	8/8/2016	100,000,000.00	99,992,319.50
FHLB	313384J59	0.00	10/5/2016	10/5/2016	50,000,000.00	49,960,278.00
FHLB	313384K65	0.00	10/14/2016	10/14/2016	24,000,000.00	23,976,813.36
					274,000,000.00	273,926,903.86
Investment Company						
Fidelity Prime Mny Mkt	31607A208	0.00	8/1/2016	8/1/2016	125,000,000.00	125,000,000.00
Morgan Stanley Mny Mkt	61747C772	0.00	8/1/2016	8/1/2016	125,000,000.00	125,000,000.00
State Street Mny Mkt	85749P101	0.00	8/1/2016	8/1/2016	135,000,000.00	135,000,000.00
					385,000,000.00	385,000,000.00
Other Commercial Paper						
American Honda Finance	02665JHS2	0.00	8/26/2016	8/26/2016	25,000,000.00	24,993,055.50
Exxon Mobil Corp	30229AK73	0.00	10/7/2016	10/7/2016	25,000,000.00	24,979,527.75
General Electric	36960LJW6	0.00	9/30/2016	9/30/2016	25,000,000.00	24,981,250.00
Toyota Motor Corp	89233GM86	0.00	12/8/2016	12/8/2016	25,000,000.00	24,928,333.25
					100,000,000.00	99,882,166.50
Government Agency Repurchase Agreement						
BNP Paribas	N/A	0.36	8/1/2016	8/1/2016	100,000,000.00	100,000,000.00
Scotia	N/A	0.34	8/1/2016	8/1/2016	10,765,750.97	10,765,750.97
Clinton Bank	N/A	0.48	8/17/2016	8/17/2016	3,400,000.00	3,400,000.00
United Cumberland Bank	N/A	0.48	8/17/2016	8/17/2016	2,500,000.00	2,500,000.00
Bank of Columbia	N/A	0.48	8/17/2016	8/17/2016	250,000.00	250,000.00
Bank of Jamestown	N/A	0.48	8/17/2016	8/17/2016	4,000,000.00	4,000,000.00
Bank of McCreary	N/A	0.63	6/30/2017	6/30/2017	1,500,000.00	1,500,000.00
Traditional Bank		0.45	8/1/2016	8/1/2016	30,000,000.00	30,000,000.00
Traditional Bank	N/A	0.35	8/1/2016	8/1/2016	75,000,000.00	75,000,000.00
					227,415,750.97	227,415,750.97
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	8/1/2016	8/1/2016	0.00	0.00
					705,000.00	705,000.00
Treasury Debt						
Treasury Bill	912796HA0	0.00	8/18/2016	8/18/2016	50,000,000.00	49,989,953.50
Treasury Bill	912796JD2	0.00	8/4/2016	8/4/2016	50,000,000.00	49,998,246.00
					100,000,000.00	99,988,199.50
					1,312,120,750.97	1,311,804,527.83

LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
AS OF JULY 31, 2016

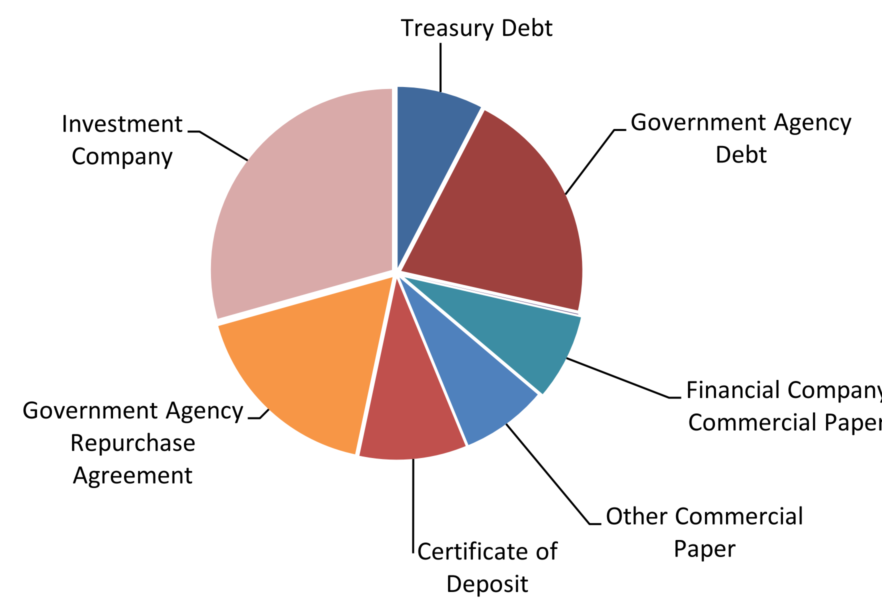
CREDIT RATING DISTRIBUTION

	Book Value	as % of Total
Short Term Ratings		
A1+	$174,785,513.75	13.32%
A1	$150,688,159.75	11.49%
Subtotal	$325,473,673.50	24.81%
Long Term Ratings		
AAA	$612,415,750.97	46.68%
AA+	$273,926,903.86	20.88%
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	$886,342,654.83	67.57%
US Treasury Obligations	$99,988,199.50	7.62%
Grand Total	$1,311,804,527.83	100.00%



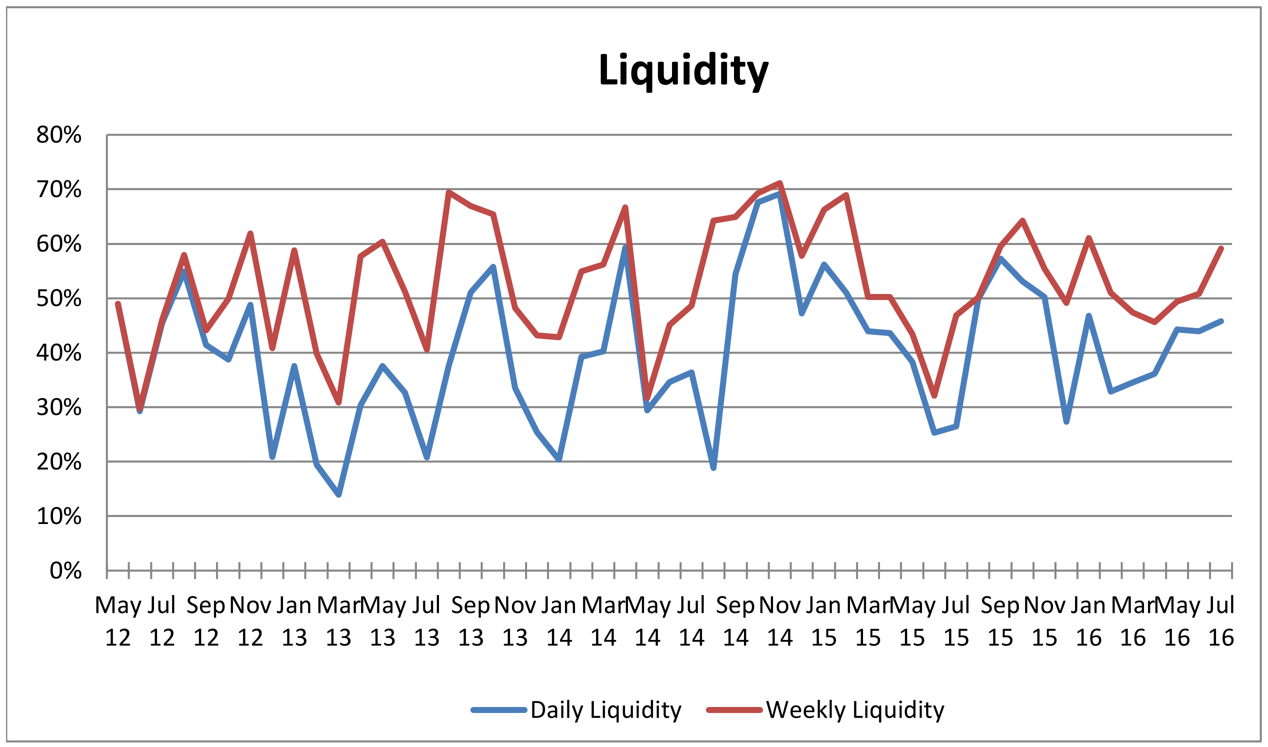
SECTOR DISTRIBUTION

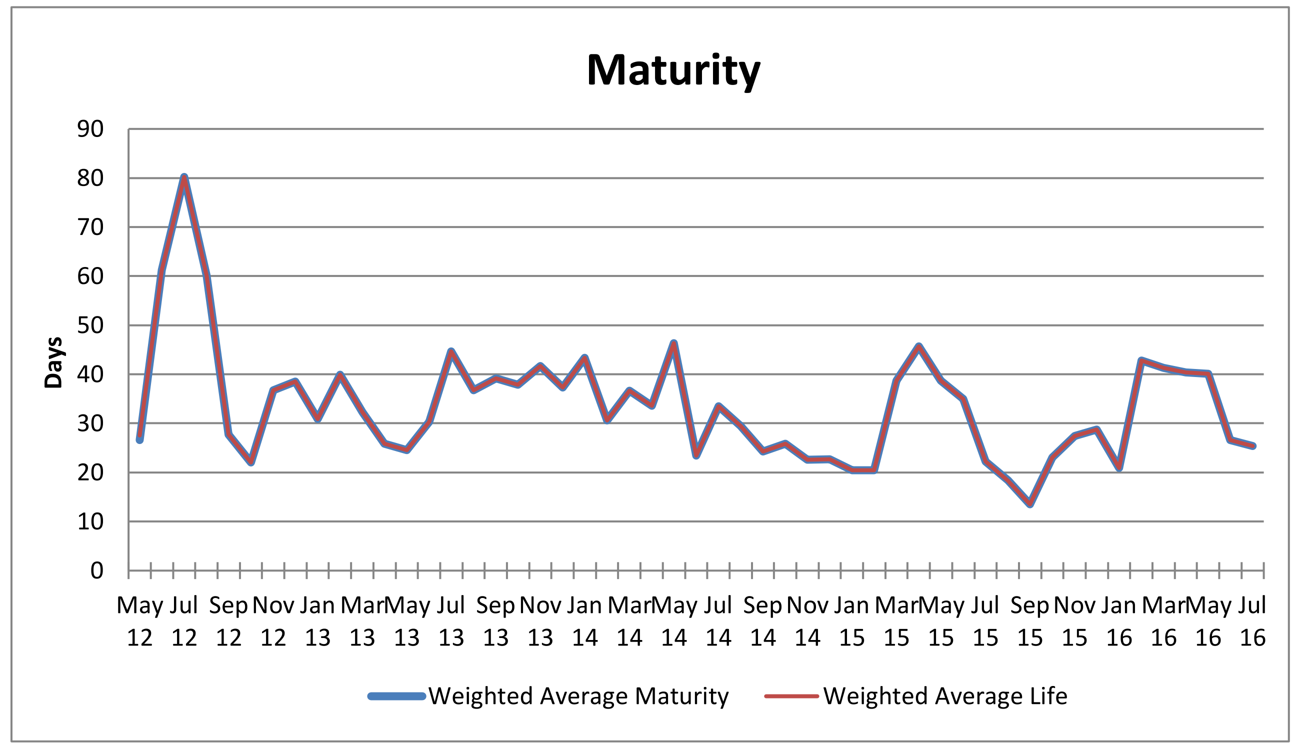
	Book Value	as % of Total
Treasury Debt	$99,988,199.50	7.62%
Government Agency Debt	$273,926,903.86	20.88%
Variable Rate Demand Note	$0.00	0.00%
Other Municipal Debt	$705,000.00	0.05%
Financial Company Commercial Paper	$99,886,507.00	7.61%
Asset Backed Commercial Paper	$0.00	0.00%
Other Commercial Paper	$99,882,166.50	7.61%
Certificate of Deposit	$125,000,000.00	9.53%
Structured Investment Vehicle Note	$0.00	0.00%
Treasury Repurchase Agreement	$0.00	0.00%
Government Agency Repurchase Agreement	$227,415,750.97	17.34%
Insurance Company Funding Agreement	$0.00	0.00%
Investment Company	$385,000,000.00	29.35%
Grand Total	$1,311,804,527.83	100.00%

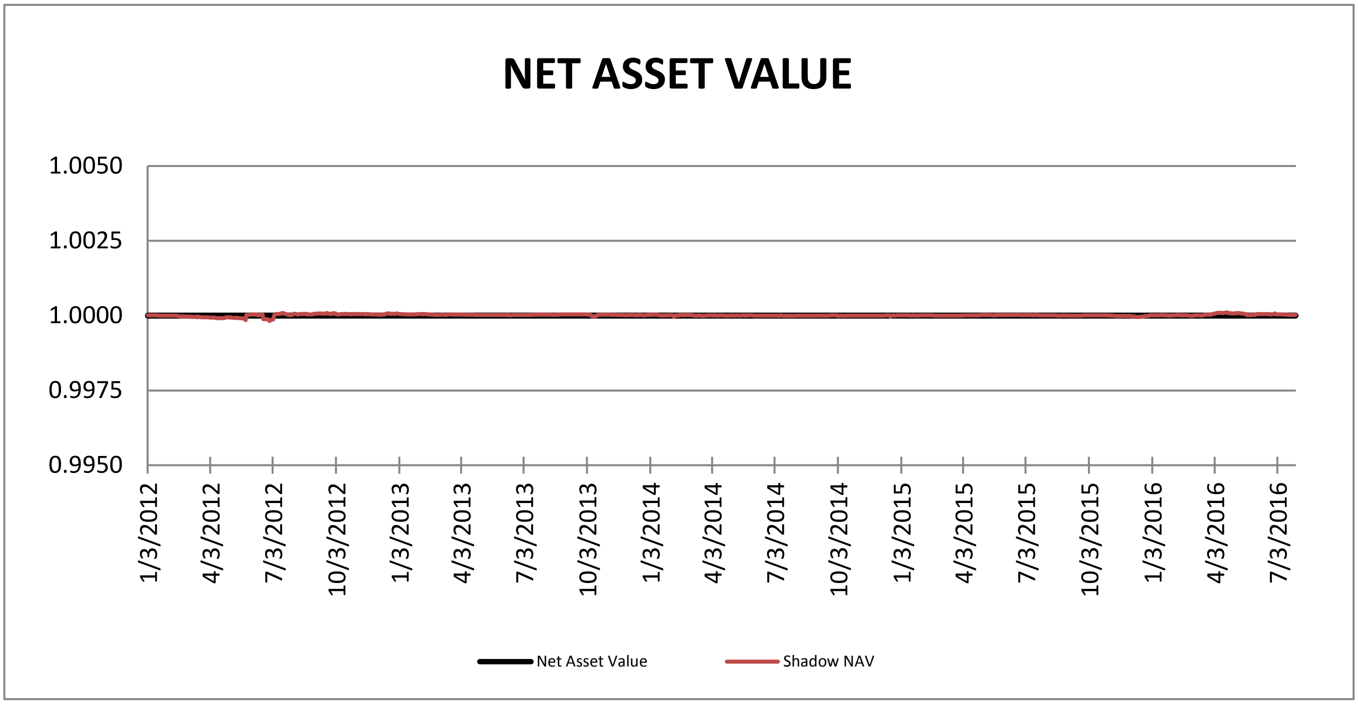


LIMITED TERM POOL LIQUIDITY AND MATURITY
AS OF JULY 31, 2016

	7/31/2016	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	25.43	30.71	25.43	33.93	28.53	34.52
Weighted Average Life	25.43	30.71	25.43	33.93	28.52	34.55
Daily Liquidity	45.79%	44.65%	45.79%	40.60%	42.19%	40.28%
Weekly Liquidity	59.12%	53.12%	59.12%	52.05%	53.06%	52.59%







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