Limited Term Pool
Monthly Report

November 30, 2016

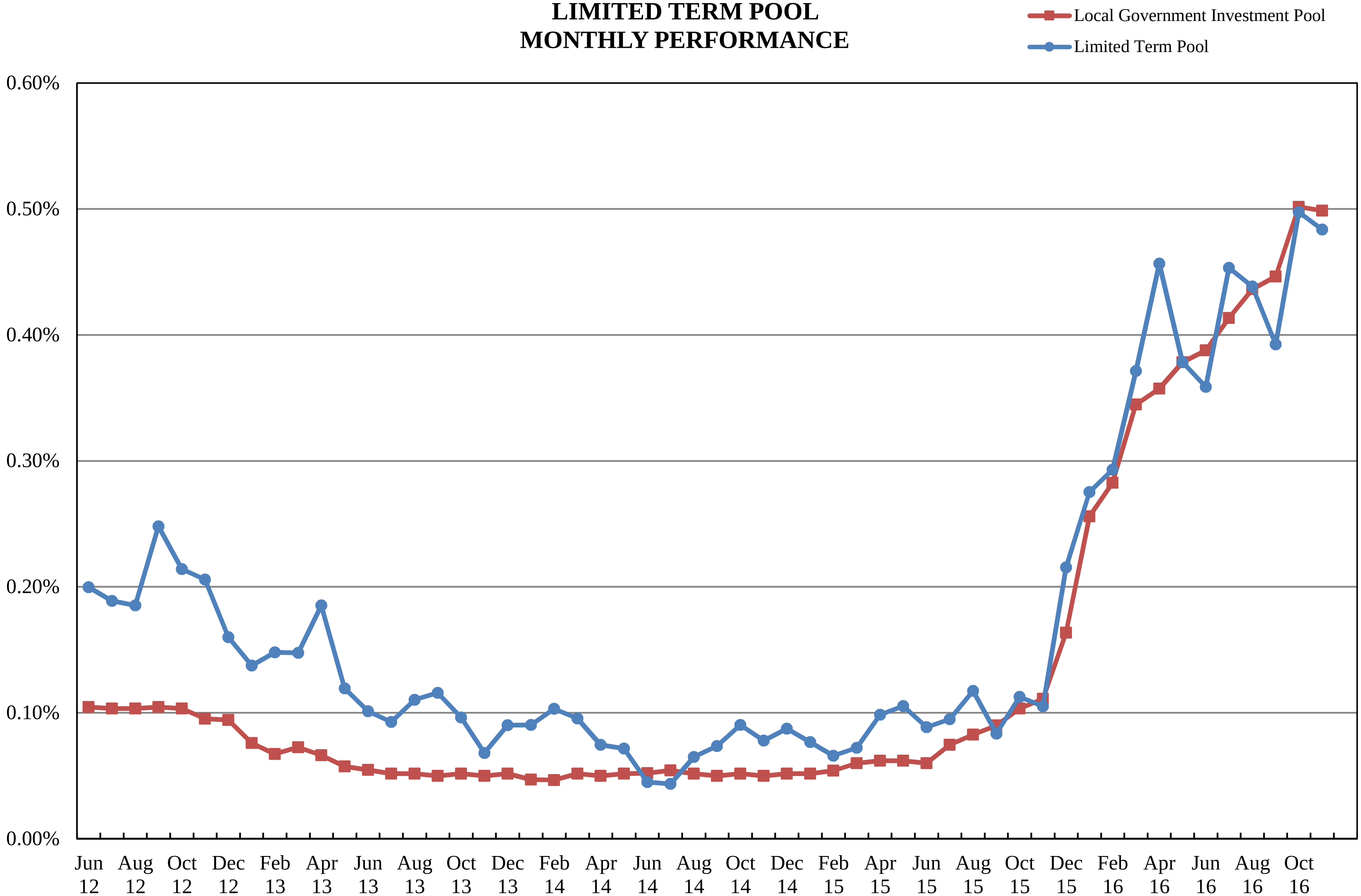
The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.

Commonwealth of Kentucky

William M. Landrum III, Secretary,

Finance and Administration Cabinet

LIMITED TERM POOL
MONTHLY PERFORMANCE



LIMITED TERM POOL
AS OF NOVEMBER 30, 2016

Category of Investment / Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
Financial Company Commercial Paper						
Bank of Tokyo	06538BM59	0.00	12/5/2016	12/5/2016	25,000,000.00	24,997,611.00
Cooperatieve RaboBank	21687APF4	0.00	2/15/2017	2/15/2017	25,000,000.00	24,940,889.00
Royal Bank of Canada	78009AN67	0.00	1/6/2017	1/6/2017	25,000,000.00	24,978,750.00
Swedbank	87019RM60	0.00	12/6/2016	12/6/2016	25,000,000.00	24,997,083.25
					100,000,000.00	99,914,333.25
Certificate of Deposit						
Bank of Montreal Chicago	06427KAY3	1.05	3/23/2017	3/23/2017	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	89113WMN3	0.98	5/15/2017	5/15/2017	25,000,000.00	25,000,000.00
					100,000,000.00	100,000,000.00
Government Agency Debt						
FHLB	313385DL7	0.00	3/24/2017	3/24/2017	50,000,000.00	49,930,944.50
					50,000,000.00	49,930,944.50
Investment Company						
Fidelity Prime Mny Mkt	31607A208	0.00	12/1/2016	12/1/2016	100,000,000.00	100,000,000.00
JP Morgan Prime Mny Mkt	4812A0367	0.00	12/1/2016	12/1/2016	150,000,000.00	150,045,000.00
Morgan Stanley Prime Mny Mkt	61747C715	0.00	12/1/2016	12/1/2016	150,000,000.00	150,030,000.00
State Street Mny Mkt	85749P101	0.00	12/1/2016	12/1/2016	100,000,000.00	100,010,000.00
					500,000,000.00	500,085,000.00
Other Commercial Paper						
Exxon Mobil Corp	30229AM63	0.00	12/6/2016	12/6/2016	25,000,000.00	24,998,368.00
General Electric Co	36960LMC6	0.00	12/12/2016	12/12/2016	20,000,000.00	19,997,127.80
Toyota Motor Corp	89233GM86	0.00	12/8/2016	12/8/2016	25,000,000.00	24,996,111.00
					70,000,000.00	69,991,606.80
Government Agency Repurchase Agreement						
BNP Paribas	N/A	0.29	12/1/2016	12/1/2016	100,000,000.00	100,000,000.00
Scotia	N/A	0.28	12/1/2016	12/1/2016	200,000,000.00	200,000,000.00
Clinton Bank	N/A	0.55	1/4/2017	1/4/2017	3,400,000.00	3,400,000.00
United Cumberland Bank	N/A	0.55	1/4/2017	1/4/2017	2,500,000.00	2,500,000.00
Bank of Columbia	N/A	0.55	1/4/2017	1/4/2017	250,000.00	250,000.00
Bank of Jamestown	N/A	0.55	1/4/2017	1/4/2017	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	N/A	0.45	12/1/2016	12/1/2016	30,000,000.00	30,000,000.00
Traditional Bank	N/A	0.40	12/1/2016	12/1/2016	75,000,000.00	75,000,000.00
					416,650,000.00	416,650,000.00
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	0.28	12/1/2016	12/1/2016	230,678,266.63	230,678,266.63
					231,383,266.63	231,383,266.63
Treasury Debt						
Treasury Note	912828K66	0.50	4/30/2017	4/30/2017	50,000,000.00	50,001,583.50
Treasury Bill	912796KG3	0.00	2/9/2017	2/9/2017	50,000,000.00	49,951,291.50
Treasury Bill	912796KJ7	0.00	2/23/2017	2/23/2017	50,000,000.00	49,945,108.50
Treasury Bill	912796KU2	0.00	5/4/2017	5/4/2017	50,000,000.00	49,893,911.00
					200,000,000.00	199,791,894.50
					1,668,033,266.63	1,667,747,045.68

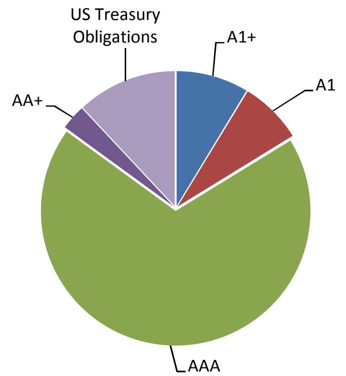
LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
AS OF NOVEMBER 30, 2016

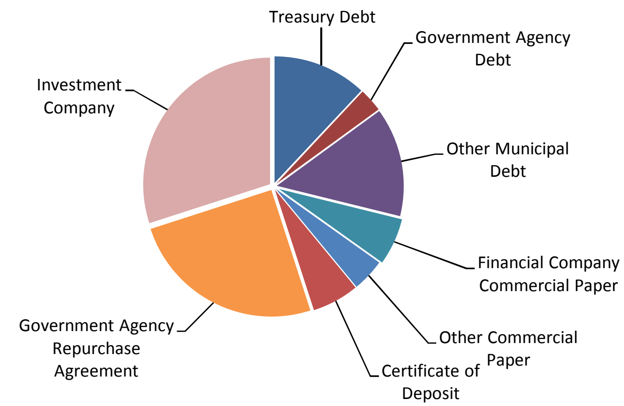
CREDIT RATING DISTRIBUTION

	Book Value	as % of Total
Short Term Ratings		
A1+	$144,967,440.05	8.69%
A1	$125,643,500.00	7.53%
Subtotal	$270,610,940.05	16.23%
Long Term Ratings		
AAA	$1,147,413,266.63	68.80%
AA+	$49,930,944.50	2.99%
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	$1,197,344,211.13	71.79%
US Treasury Obligations	$199,791,894.50	11.98%
Grand Total	$1,667,747,045.68	100.00%

SECTOR DISTRIBUTION

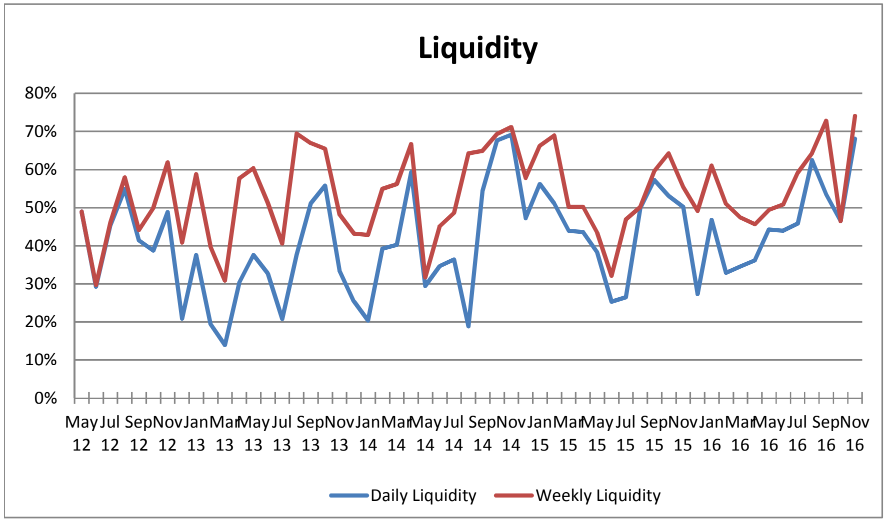
	Book Value	as % of Total
Treasury Debt	$199,791,894.50	11.98%
Government Agency Debt	$49,930,944.50	2.99%
Variable Rate Demand Note	$0.00	0.00%
Other Municipal Debt	$231,383,266.63	13.87%
Financial Company Commercial Paper	$99,914,333.25	5.99%
Asset Backed Commercial Paper	$0.00	0.00%
Other Commercial Paper	$69,991,606.80	4.20%
Certificate of Deposit	$100,000,000.00	6.00%
Structured Investment Vehicle Note	$0.00	0.00%
Treasury Repurchase Agreement	$0.00	0.00%
Government Agency Repurchase Agreement	$416,650,000.00	24.98%
Insurance Company Funding Agreement	$0.00	0.00%
Investment Company	$500,085,000.00	29.99%
Grand Total	$1,667,747,045.68	100.00%

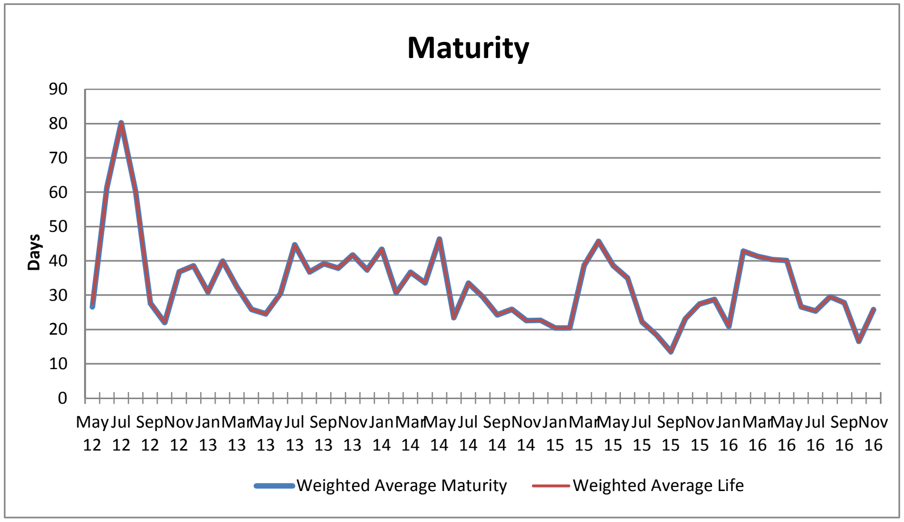


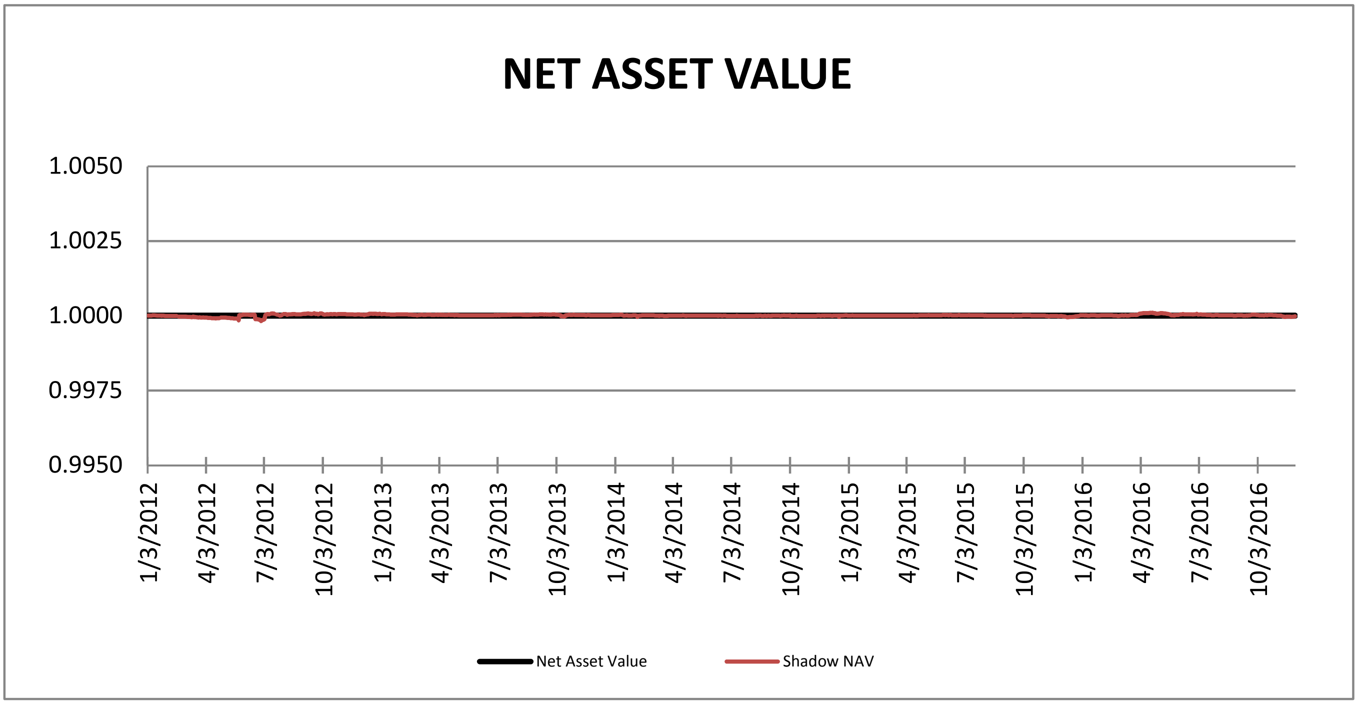


LIMITED TERM POOL LIQUIDITY AND MATURITY
AS OF NOVEMBER 30, 2016

	11/30/2016	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	25.80	23.37	25.01	30.65	30.49	33.84
Weighted Average Life	25.80	23.37	25.01	30.65	30.49	33.87
Daily Liquidity	68.09%	56.01%	55.25%	46.79%	45.17%	41.52%
Weekly Liquidity	74.08%	64.45%	63.35%	56.54%	55.93%	53.43%







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