Limited Term Pool
Monthly Report

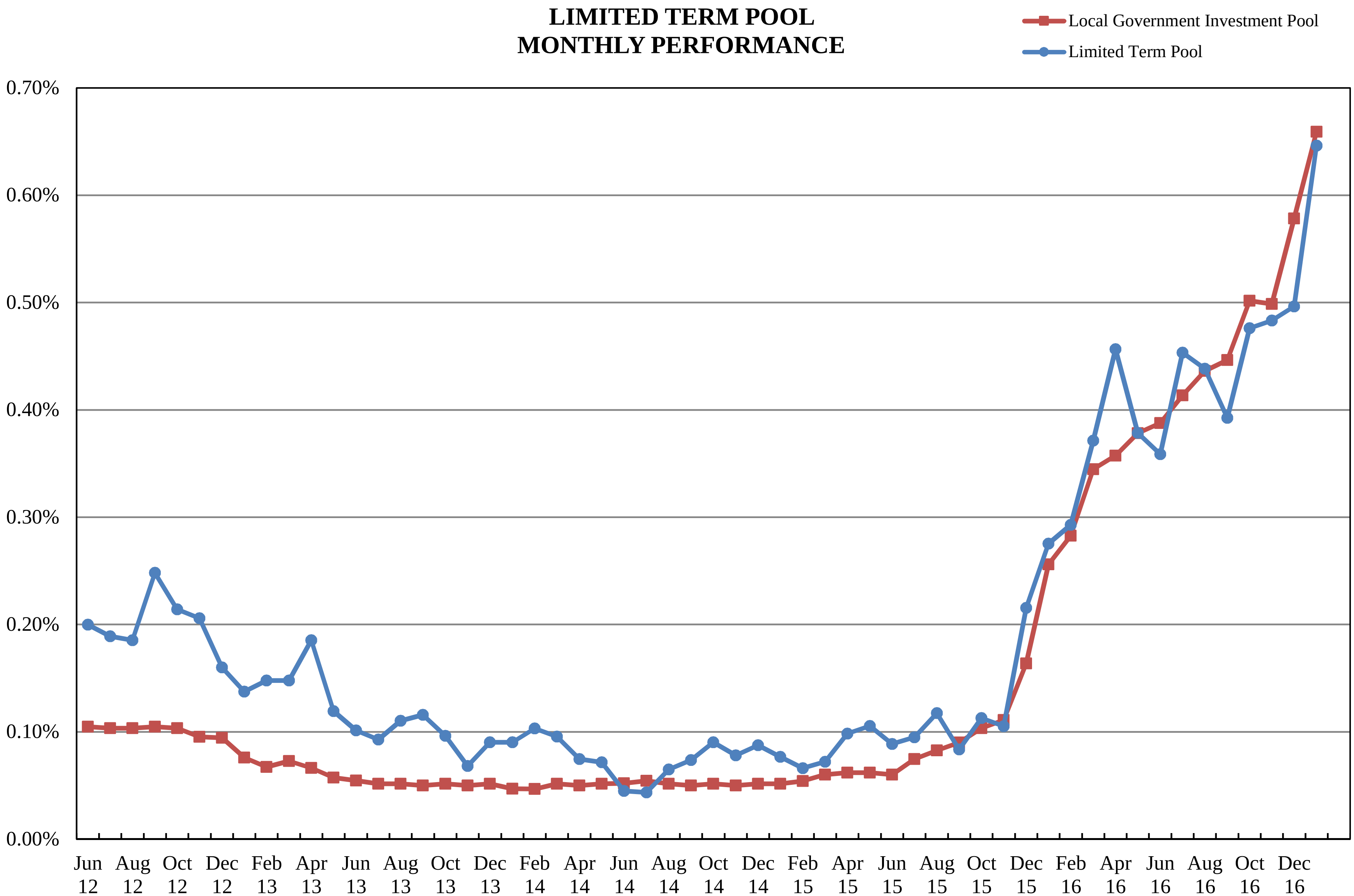
January 31, 2017

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
0.70%
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
Aug 16
Oct 16
Dec 16

Limited Term Pool
As of January 31, 2017

Category of Investment / Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
Financial Company Commercial Paper						
Bank Tokyo-Mit UFJ NY	06538BR62	0.00	4/6/2017	4/6/2017	25,000,000.00	24,954,666.75
Canadian Imperial Hlding	13607ET66	0.00	6/6/2017	6/6/2017	25,000,000.00	24,904,514.00
Cooperatieve RaboBank	21687APF4	0.00	2/15/2017	2/15/2017	25,000,000.00	24,989,111.00
Swedbank	87019RQ66	0.00	3/6/2017	3/6/2017	25,000,000.00	24,983,500.00
					100,000,000.00	99,831,791.75
Certificate of Deposit						
Bank of Montreal Chicago	06427KAY3	1.05	3/23/2017	3/23/2017	25,000,000.00	25,000,000.00
Sumitomo Mitsui Trust NY	86564EPL4	1.10	5/31/2017	5/31/2017	25,000,000.00	25,000,000.00
Toronto-Dominion Bank	89113WMN3	1.07	5/15/2017	5/15/2017	25,000,000.00	25,000,000.00
Wells Fargo Bank NA	94989RDD7	0.90	3/2/2017	3/2/2017	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	49,968,833.50
					50,000,000.00	49,968,833.50
Investment Company						
Fidelity Prime Mny Mkt	31607A208	0.00	2/1/2017	2/1/2017	150,000,000.00	150,050,000.00
JP Morgan Prime Mny Mkt	4812A0367	0.00	2/1/2017	2/1/2017	150,000,000.00	150,045,000.00
Morgan Stanley Prime Mny Mkt	61747C715	0.00	2/1/2017	2/1/2017	150,000,000.00	150,030,000.00
State Street Mny Mkt	85749P101	0.00	2/1/2017	2/1/2017	150,000,000.00	150,015,000.00
					600,000,000.00	600,140,000.00
Other Commercial Paper						
American Honda Finance	02665JRM4	0.00	4/21/2017	4/21/2017	25,000,000.00	24,948,979.25
Exxon Mobil Corp	30229AP60	0.00	2/6/2017	2/6/2017	25,000,000.00	24,997,986.00
General Electric Co	36960LQW8	0.00	3/30/2017	3/30/2017	25,000,000.00	24,970,708.25
Province of Ontario	68323JRH0	0.00	4/17/2017	4/17/2017	25,000,000.00	24,954,687.50
Toyota Motor Credit Corp	89233GS49	0.00	5/4/2017	5/4/2017	25,000,000.00	24,936,750.00
					125,000,000.00	124,809,111.00
Government Agency Repurchase Agreement						
BNP Paribas	N/A	0.57	2/1/2017	2/1/2017	100,000,000.00	100,000,000.00
Scotia	N/A	0.56	2/1/2017	2/1/2017	158,233,684.05	158,233,684.05
Clinton Bank	N/A	0.72	2/8/2017	2/8/2017	3,400,000.00	3,400,000.00
United Cumberland Bank	N/A	0.72	2/8/2017	2/8/2017	2,500,000.00	2,500,000.00
Bank of Columbia	N/A	0.72	2/8/2017	2/8/2017	250,000.00	250,000.00
Bank of Jamestown	N/A	0.72	2/8/2017	2/8/2017	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	0.75	2/1/2017	2/1/2017	30,000,000.00	30,000,000.00
Traditional Bank	N/A	0.65	2/1/2017	2/1/2017	75,000,000.00	75,000,000.00
					374,883,684.05	374,883,684.05
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	0.55	2/1/2017	2/1/2017	0.00	0.00
					705,000.00	705,000.00
Treasury Debt						
Treasury Note	912828K66	0.50	4/30/2017	4/30/2017	50,000,000.00	50,000,929.00
Treasury Bill	912796KG3	0.00	2/9/2017	2/9/2017	50,000,000.00	49,994,433.50
Treasury Bill	912796KJ7	0.00	2/23/2017	2/23/2017	50,000,000.00	49,985,623.50
Treasury Bill	912796KU2	0.00	5/4/2017	5/4/2017	50,000,000.00	49,936,622.00
					200,000,000.00	199,917,608.00
					1,550,588,684.05	1,550,256,028.30

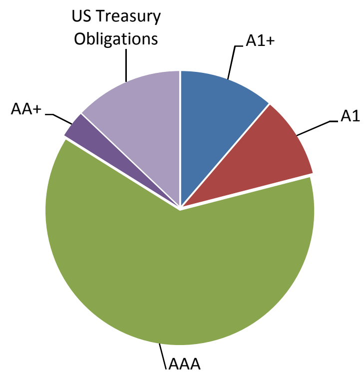
LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
As of January 31, 2017

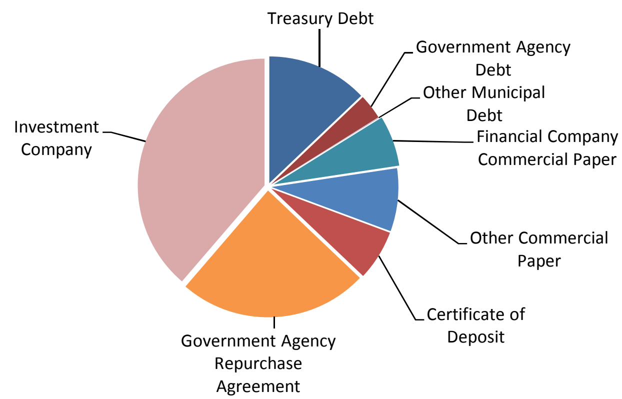
CREDIT RATING DISTRIBUTION

	Book Value	as % of Total
Short Term Ratings		
A1+	$174,843,631.75	11.28%
A1	$150,502,271.00	9.71%
Subtotal	$325,345,902.75	20.99%
Long Term Ratings		
AAA	$975,023,684.05	62.89%
AA+	$49,968,833.50	3.22%
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	$1,024,992,517.55	66.12%
US Treasury Obligations	$199,917,608.00	12.90%
Grand Total	$1,550,256,028.30	100.00%

SECTOR DISTRIBUTION

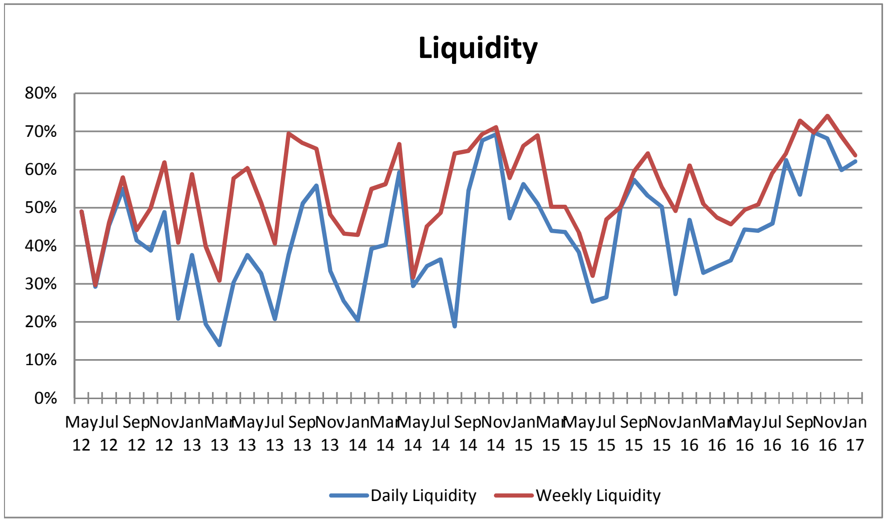
	Book Value	as % of Total
Treasury Debt	$199,917,608.00	12.90%
Government Agency Debt	$49,968,833.50	3.22%
Variable Rate Demand Note	$0.00	0.00%
Other Municipal Debt	$705,000.00	0.05%
Financial Company Commercial Paper	$99,831,791.75	6.44%
Asset Backed Commercial Paper	$0.00	0.00%
Other Commercial Paper	$124,809,111.00	8.05%
Certificate of Deposit	$100,000,000.00	6.45%
Structured Investment Vehicle Note	$0.00	0.00%
Treasury Repurchase Agreement	$0.00	0.00%
Government Agency Repurchase Agreement	$374,883,684.05	24.18%
Insurance Company Funding Agreement	$0.00	0.00%
Investment Company	$600,140,000.00	38.71%
Grand Total	$1,550,256,028.30	100.00%

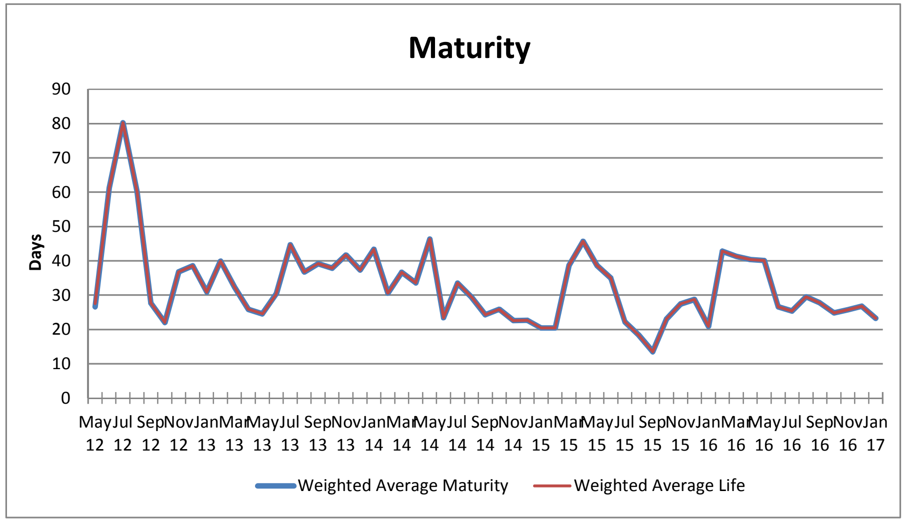


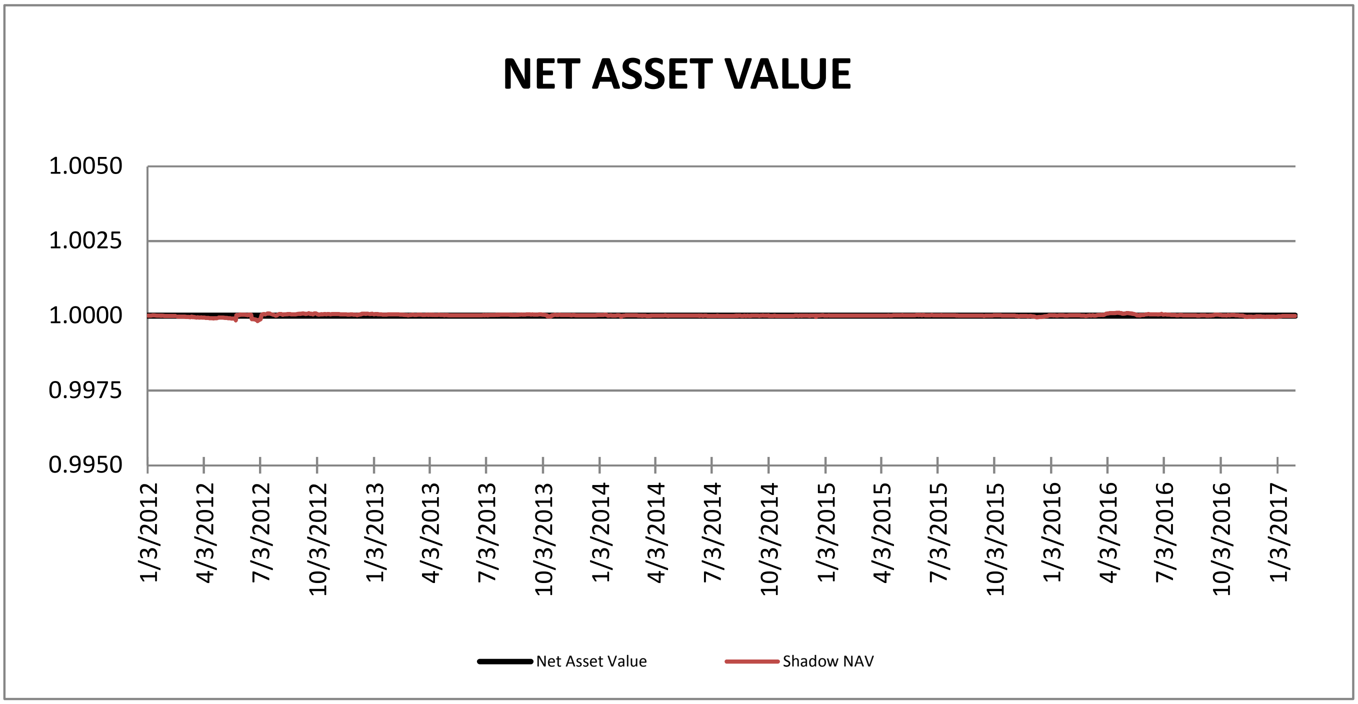


LIMITED TERM POOL LIQUIDITY AND MATURITY
As of January 31, 2017

	1/31/2017	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	23.27	25.29	26.21	23.27	31.21	33.68
Weighted Average Life	23.27	25.29	26.21	23.27	31.21	33.70
Daily Liquidity	62.13%	63.37%	60.22%	62.13%	51.10%	42.60%
Weekly Liquidity	63.73%	68.82%	67.48%	63.73%	59.71%	54.27%







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