

# Limited Term Pool

## Monthly Report

February 29, 2016



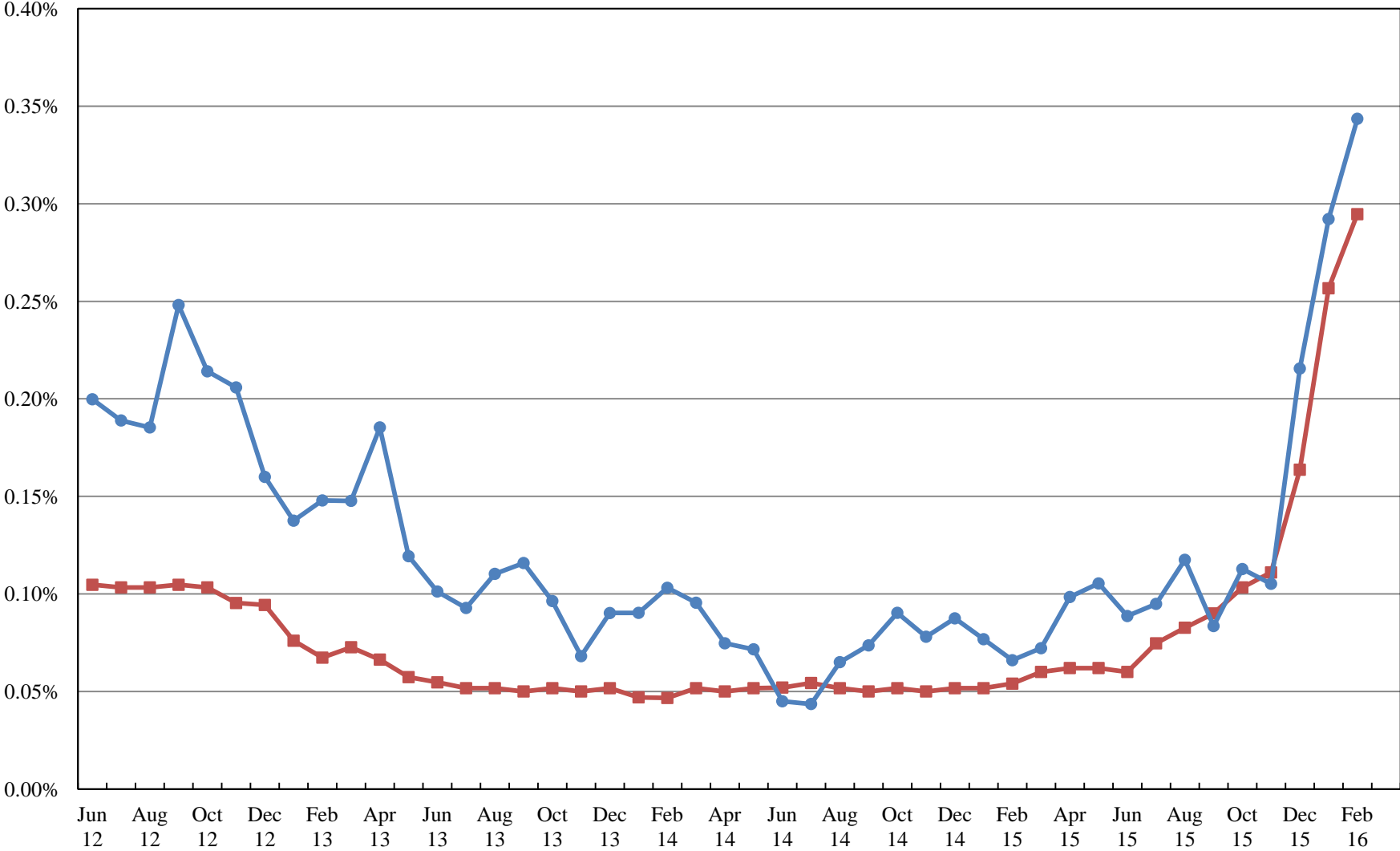
The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.



Commonwealth of Kentucky  
William M. Landrum III, Secretary,  
Finance and Administration Cabinet

# LIMITED TERM POOL MONTHLY PERFORMANCE

Local Government Investment Pool  
Limited Term Pool



LIMITED TERM POOL  
AS OF FEBRUARY 29, 2016

Category of Investment / Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
<b>Financial Company Commercial Paper</b>						
Bank of Tokyo	06538BCU5	0.00	3/28/2016	3/28/2016	25,000,000.00	24,991,000.00
Rabobank Nederland of NY	21687AHG1	0.00	8/16/2016	8/16/2016	25,000,000.00	24,905,500.00
Province of Ontario	68323JET8	0.00	5/27/2016	5/27/2016	25,000,000.00	24,970,395.75
Swedbank	87019RDR4	0.00	4/25/2016	4/25/2016	25,000,000.00	24,978,802.00
					<u>100,000,000.00</u>	<u>99,845,697.75</u>
<b>Certificate of Deposit</b>						
Canadian Imperial Bank	13606APH5	0.56	6/6/2016	6/6/2016	25,000,000.00	25,000,000.00
Sumitomo Mitsubishi Trust	86563K2G7	0.63	4/26/2016	4/26/2016	25,000,000.00	25,000,000.00
Traditional Bank	89268MX95	0.30	4/28/2016	4/28/2016	2,500,000.00	2,500,000.00
Traditional Bank	89268Y123	0.55	6/9/2016	6/9/2016	5,000,000.00	5,000,000.00
Traditional Bank	89268Y5D7	0.35	3/17/2016	3/17/2016	2,500,000.00	2,500,000.00
					<u>60,000,000.00</u>	<u>60,000,000.00</u>
<b>Government Agency Debt</b>						
FHLB	313384TW9	0.00	3/4/2016	3/4/2016	50,000,000.00	49,998,666.50
FHLB	313384UW7	0.00	3/28/2016	3/28/2016	25,000,000.00	24,996,250.00
FHLB	313384UZ0	0.00	3/31/2016	3/31/2016	50,000,000.00	49,981,666.50
FHLB	313384WS4	0.00	5/11/2016	5/11/2016	50,000,000.00	49,962,528.00
FHLB	313384WZ8	0.00	5/18/2016	5/18/2016	50,000,000.00	49,959,916.50
FHLB	313384XB0	0.00	5/20/2016	5/20/2016	25,000,000.00	24,978,889.00
					<u>250,000,000.00</u>	<u>249,877,916.50</u>
<b>Investment Company</b>						
Fidelity Prime Mny Mkt	31607A208	0.00	3/1/2016	3/1/2016	125,000,000.00	125,000,000.00
SSIXX Mny Mkt	85749P101	0.00	3/1/2016	3/1/2016	100,000,000.00	100,000,000.00
					<u>225,000,000.00</u>	<u>225,000,000.00</u>
<b>Other Commercial Paper</b>						
America Honda Finance	02665JDM9	0.00	4/21/2016	4/21/2016	25,000,000.00	24,981,583.25
Toyota Motor Credit Corp	89233GC95	0.00	3/9/2016	3/9/2016	25,000,000.00	24,997,666.75
Exxon Mobil Corp	30229AC49	0.00	3/4/2016	3/4/2016	25,000,000.00	24,999,166.75
General Electric Co.	36960LCX1	0.00	3/31/2016	3/31/2016	25,000,000.00	24,991,458.25
					<u>100,000,000.00</u>	<u>99,969,875.00</u>
<b>Government Agency Repurchase Agreement</b>						
BNP Paribas	N/A	0.31	3/1/2016	3/1/2016	146,918,558.87	146,918,558.87
Clinton Bank	N/A	0.44	3/30/2016	3/30/2016	3,400,000.00	3,400,000.00
United Cumberland Bank	N/A	0.44	3/30/2016	3/30/2016	2,500,000.00	2,500,000.00
Farmers Deposit Bank	N/A	0.44	3/30/2016	3/30/2016	400,000.00	400,000.00
Bank of Columbia	N/A	0.44	3/30/2016	3/30/2016	250,000.00	250,000.00
First Community Bank	N/A	0.44	3/30/2016	3/30/2016	450,000.00	450,000.00
Bank of Jamestown	N/A	0.44	3/30/2016	3/30/2016	4,000,000.00	4,000,000.00
Traditional Bank	N/A	0.40	3/1/2016	3/1/2016	20,000,000.00	20,000,000.00
Traditional Bank	N/A	0.35	3/1/2016	3/1/2016	75,000,000.00	75,000,000.00
IAS Asset I LLC	N/A	0.55	3/4/2016	3/4/2016	182,638,000.00	182,638,000.00
					<u>435,556,558.87</u>	<u>435,556,558.87</u>
<b>Other Municipal Debt</b>						
Inter-Pool Borrowings	N/A	0.31	3/1/2016	3/1/2016	0.00	0.00
					<u>0.00</u>	<u>0.00</u>
<b>Treasury Debt</b>						
Treasury Note	912796GH6	2.00	4/30/2016	4/30/2016	50,000,000.00	50,130,814.00
Treasury Note	912796GH6	0.38	5/31/2016	5/31/2016	50,000,000.00	50,003,703.00
Treasury Note	912796GH6	0.50	7/31/2016	7/31/2016	50,000,000.00	50,009,454.50
Treasury Bill	912796GH6	0.00	8/18/2016	8/18/2016	50,000,000.00	49,899,534.50
Treasury Bill	912796GH6	0.00	8/4/2016	8/4/2016	50,000,000.00	49,908,783.33
					<u>250,000,000.00</u>	<u>249,952,289.33</u>
					1,420,556,558.87	1,420,202,337.45

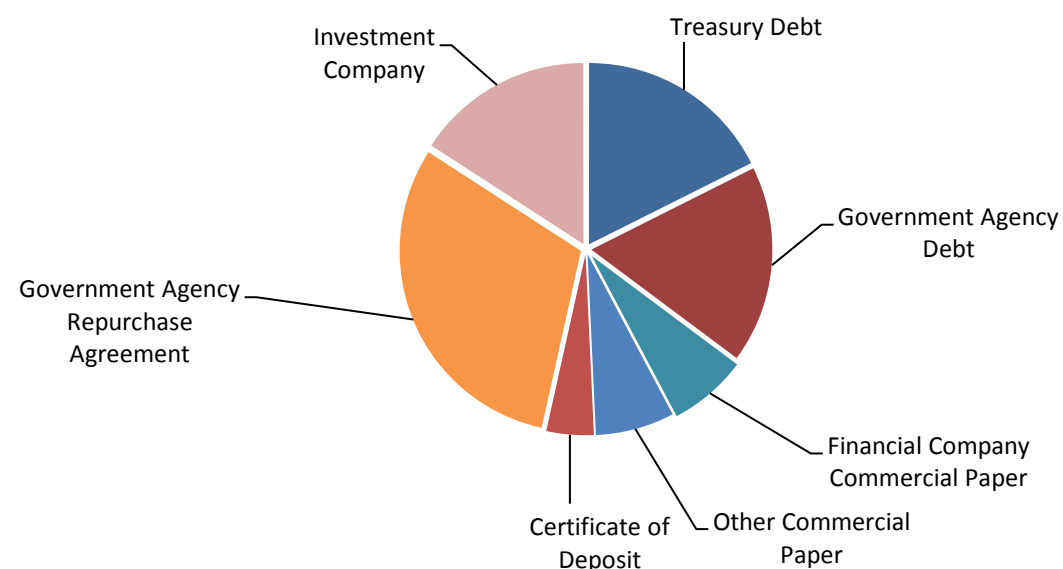
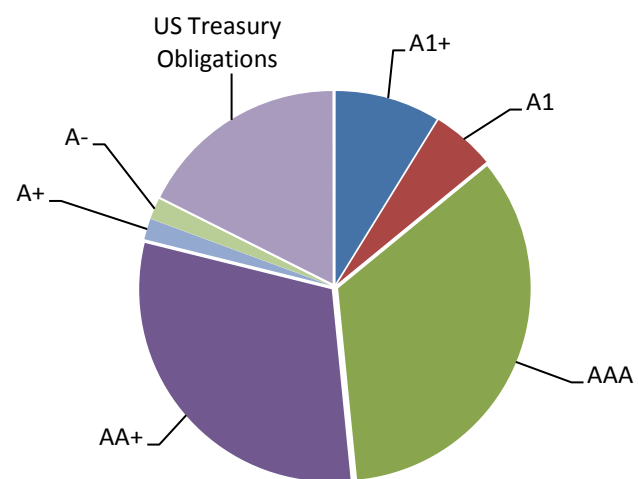
**LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS  
AS OF FEBRUARY 29, 2016**

**CREDIT RATING DISTRIBUTION**

	Book Value	as % of Total
<b>Short Term Ratings</b>		
A1+	\$124,937,489.50	8.80%
A1	\$74,878,083.25	5.27%
Subtotal	\$199,815,572.75	14.07%
<b>Long Term Ratings</b>		
AAA	\$487,918,558.87	34.36%
AA+	\$432,515,916.50	30.45%
AA	\$0.00	0.00%
AA-	\$0.00	0.00%
A+	\$25,000,000.00	1.76%
A	\$0.00	0.00%
A-	\$25,000,000.00	1.76%
Subtotal	\$970,434,475.37	68.33%
US Treasury Obligations	\$249,952,289.33	17.60%
Grand Total	\$1,420,202,337.45	100.00%

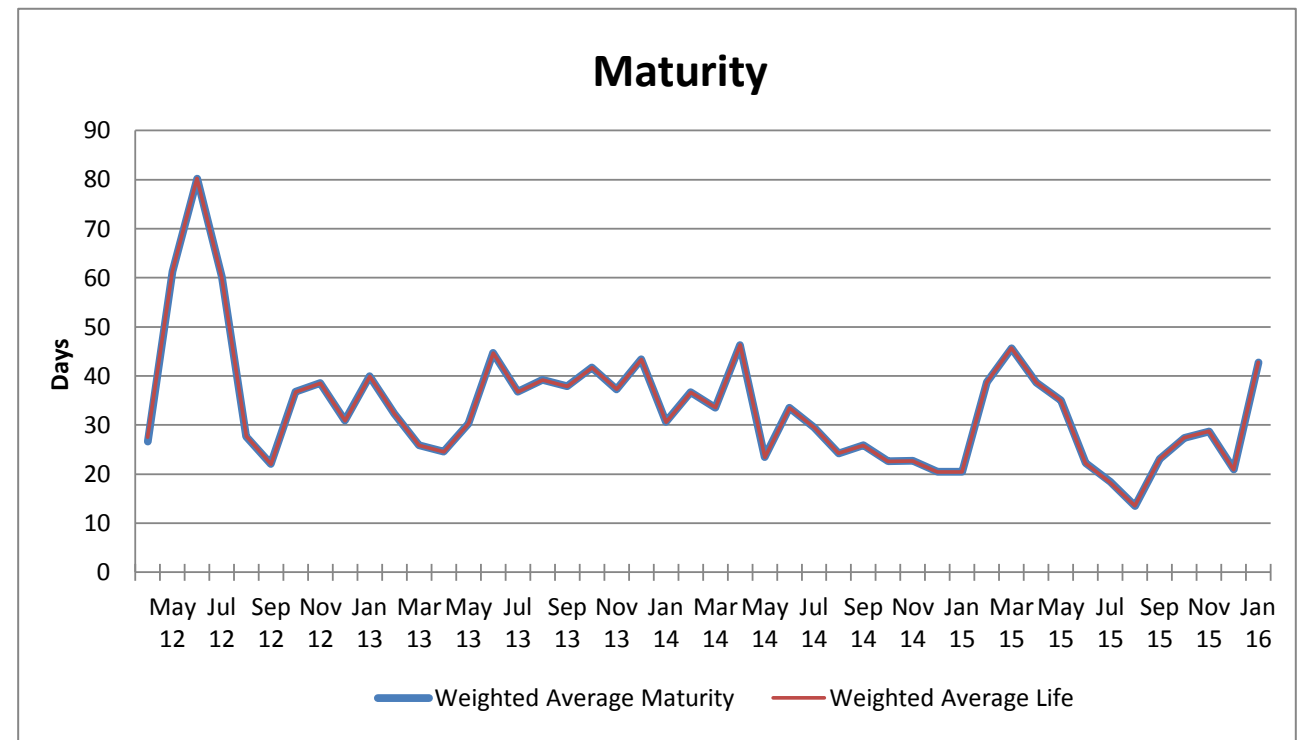
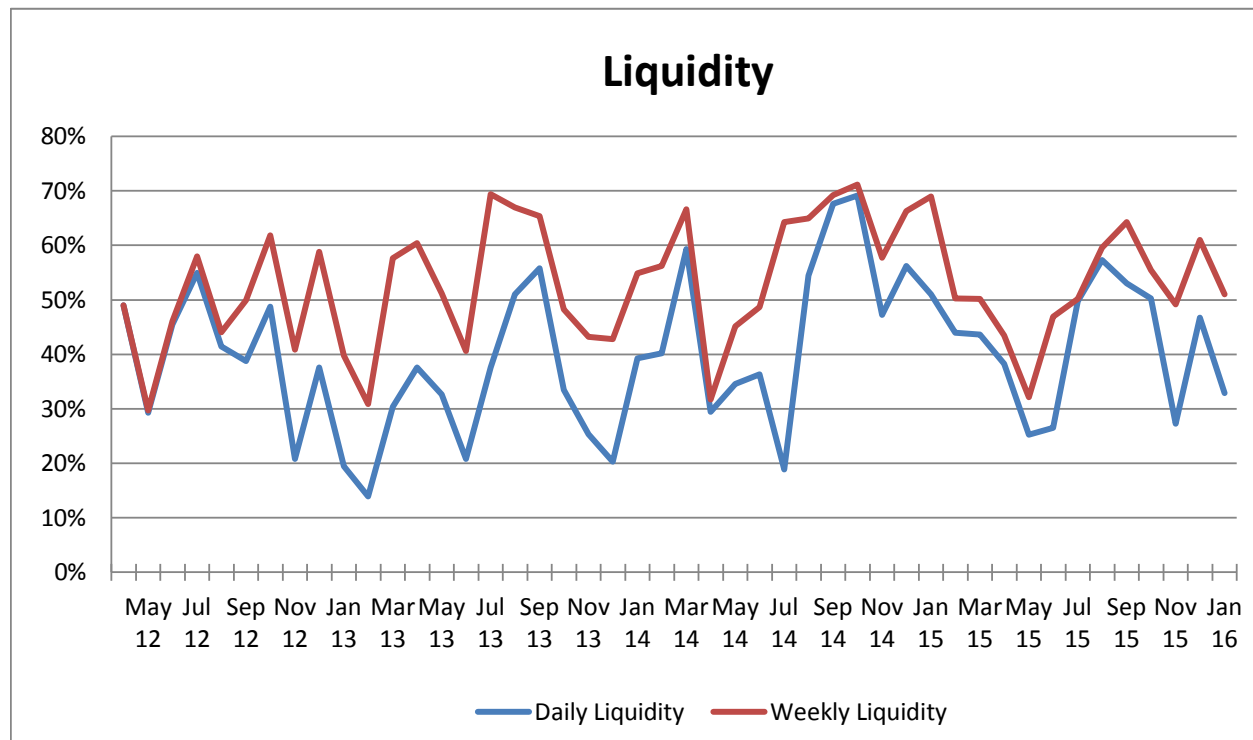
**SECTOR DISTRIBUTION**

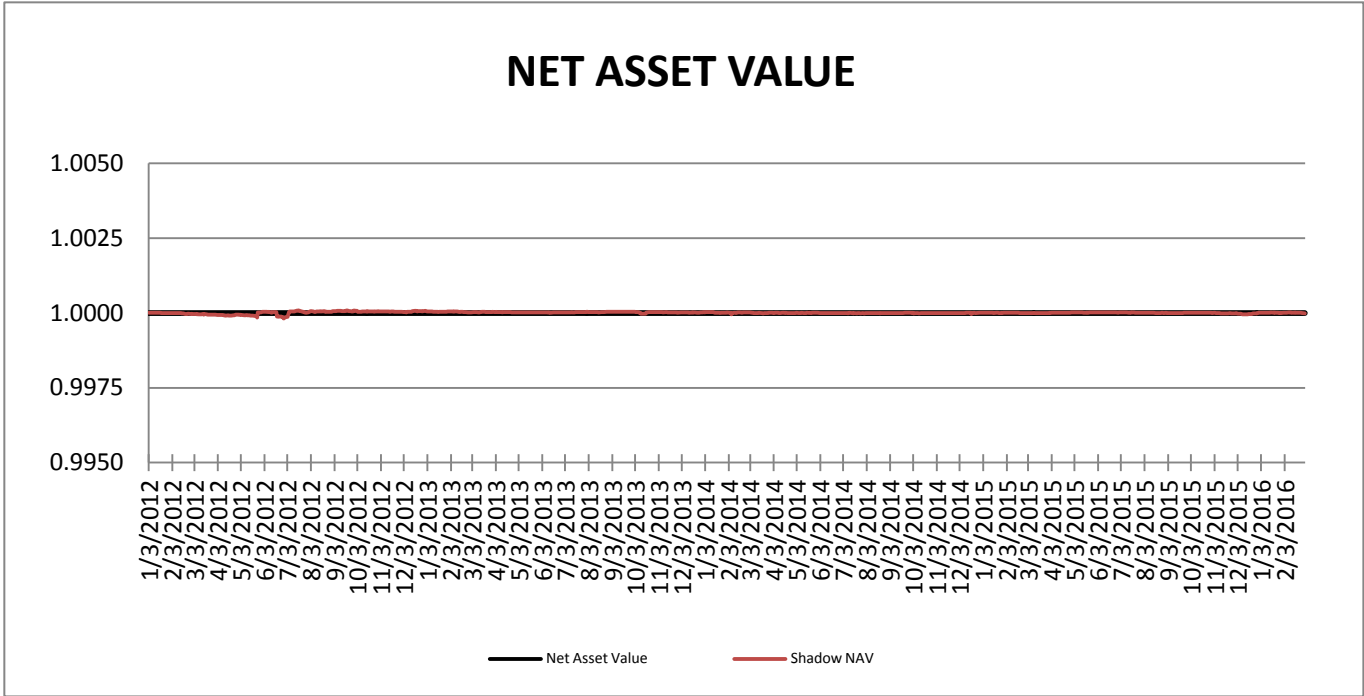
	Book Value	as % of Total
Treasury Debt	\$249,952,289.33	17.60%
Government Agency Debt	\$249,877,916.50	17.59%
Variable Rate Demand Note	\$0.00	0.00%
Other Municipal Debt	\$0.00	0.00%
Financial Company Commercial Paper	\$99,845,697.75	7.03%
Asset Backed Commercial Paper	\$0.00	0.00%
Other Commercial Paper	\$99,969,875.00	7.04%
Certificate of Deposit	\$60,000,000.00	4.22%
Structured Investment Vehicle Note	\$0.00	0.00%
Treasury Repurchase Agreement	\$0.00	0.00%
Government Agency Repurchase Agreement	\$435,556,558.87	30.67%
Insurance Company Funding Agreement	\$0.00	0.00%
Investment Company	\$225,000,000.00	15.84%
Grand Total	\$1,420,202,337.45	100.00%



**LIMITED TERM POOL LIQUIDITY AND MATURITY  
AS OF FEBRUARY 29, 2016**

	2/29/2016	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	42.76	30.81	24.63	31.85	28.89	34.50
Weighted Average Life	42.76	30.81	24.62	31.85	28.88	34.53
Daily Liquidity	32.87%	35.64%	42.98%	39.81%	42.00%	40.22%
Weekly Liquidity	51.01%	53.73%	54.69%	56.01%	0.52	52.82%





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 maximum divergence has been 0.000182