

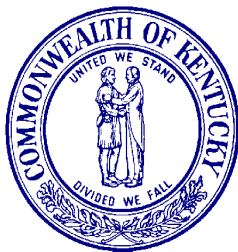
Limited Term Pool

Monthly Report

March 31, 2016



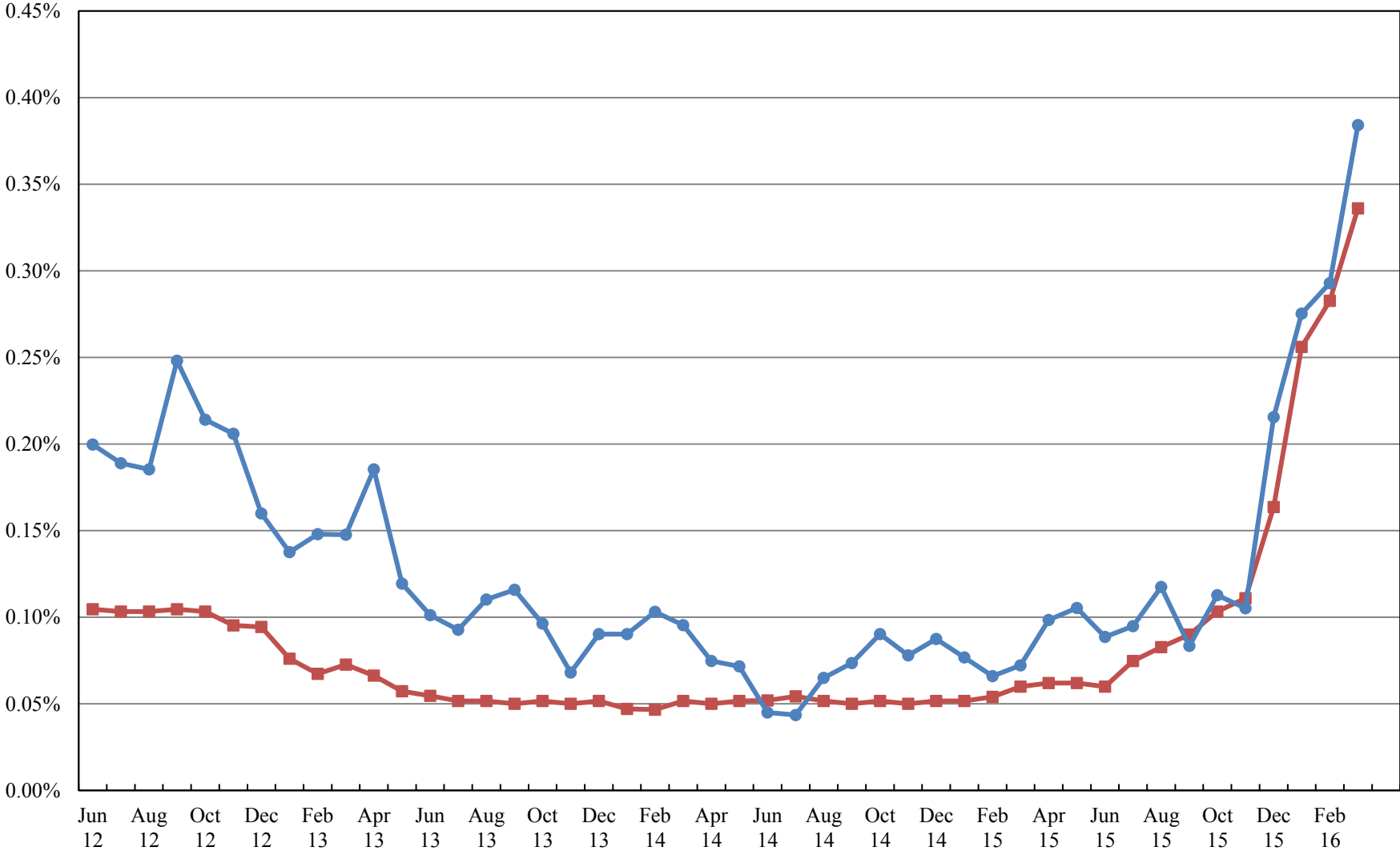
The Office of Financial Management manages the Limited Term Pool as if it were a Money Market Mutual Fund. This is a report that provides the monthly disclosures required by the rules that are in accordance with such funds.



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

LIMITED TERM POOL MONTHLY PERFORMANCE

Local Government Investment Pool
Limited Term Pool



LIMITED TERM POOL
AS OF MARCH 31, 2016

Category of Investment / Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
Financial Company Commercial Paper						
Rabobank Nederland of NY	21687AHG1	0.00	8/16/2016	8/16/2016	25,000,000.00	24,922,937.50
Province of Ontario	68323JET8	0.00	5/27/2016	5/27/2016	25,000,000.00	24,980,944.50
Swedbank	87019RDR4	0.00	4/25/2016	4/25/2016	25,000,000.00	24,990,750.00
					<u>75,000,000.00</u>	<u>74,894,632.00</u>
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	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
Toronto Dominion Bank NY	89113E4S2	0.49	5/19/2016	5/19/2016	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
					<u>107,500,000.00</u>	<u>107,500,000.00</u>
Government Agency Debt						
FHLB	313384B32	0.00	8/8/2016	8/8/2016	50,000,000.00	49,924,750.00
FHLB	313384WS4	0.00	5/11/2016	5/11/2016	50,000,000.00	49,978,889.00
FHLB	313384WZ8	0.00	5/18/2016	5/18/2016	50,000,000.00	49,975,847.00
FHLB	313384XB0	0.00	5/20/2016	5/20/2016	25,000,000.00	24,987,069.50
FHLB	313384XR5	0.00	6/3/2016	6/3/2016	50,000,000.00	49,965,262.50
					<u>225,000,000.00</u>	<u>224,831,818.00</u>
Investment Company						
Fidelity Prime Mny Mkt	31607A208	0.00	4/1/2016	4/1/2016	140,000,000.00	140,000,000.00
SSIXX Mny Mkt	85749P101	0.00	4/1/2016	4/1/2016	140,000,000.00	140,000,000.00
					<u>280,000,000.00</u>	<u>280,000,000.00</u>
Other Commercial Paper						
America Honda Finance	02665JDM9	0.00	4/21/2016	4/21/2016	25,000,000.00	24,992,777.75
Exxon Mobil Corp	30229AE54	0.00	5/5/2016	5/5/2016	25,000,000.00	24,990,319.50
Toyota Motor Credit Corp	89233GG83	0.00	7/8/2016	7/8/2016	25,000,000.00	24,958,486.00
					<u>75,000,000.00</u>	<u>74,941,583.25</u>
Government Agency Repurchase Agreement						
BNP Paribas	N/A	0.32	4/1/2016	4/1/2016	110,189,313.47	110,189,313.47
Clinton Bank	N/A	0.60	5/4/2016	5/4/2016	3,400,000.00	3,400,000.00
United Cumberland Bank	N/A	0.60	5/4/2016	5/4/2016	2,500,000.00	2,500,000.00
Bank of Columbia	N/A	0.60	5/4/2016	5/4/2016	250,000.00	250,000.00
First Community Bank	N/A	0.60	5/4/2016	5/4/2016	450,000.00	450,000.00
Bank of Jamestown	N/A	0.60	5/4/2016	5/4/2016	4,000,000.00	4,000,000.00
IAS Asset I LLC	N/A	0.57	4/4/2016	4/4/2016	180,829,000.00	180,829,000.00
Traditional Bank	N/A	0.40	4/1/2016	4/1/2016	22,500,000.00	22,500,000.00
Traditional Bank	N/A	0.35	4/1/2016	4/1/2016	75,000,000.00	75,000,000.00
					<u>399,118,313.47</u>	<u>399,118,313.47</u>
Other Municipal Debt						
Inter-Pool Borrowings	N/A	0.32	4/1/2016	4/1/2016	0.00	0.00
					<u>0.00</u>	<u>0.00</u>
Treasury Debt						
Treasury Bill	912796GH6	0.00	8/18/2016	8/18/2016	50,000,000.00	49,917,855.00
Treasury Bill	912796GH6	0.00	8/4/2016	8/4/2016	50,000,000.00	49,926,909.50
Treasury Note	912796GH6	2.00	4/30/2016	4/30/2016	50,000,000.00	50,063,226.50
Treasury Note	912796GH6	0.38	5/31/2016	5/31/2016	50,000,000.00	50,002,441.50
Treasury Note	912796GH6	0.50	7/31/2016	7/31/2016	50,000,000.00	50,007,526.50
					<u>250,000,000.00</u>	<u>249,917,959.00</u>
					1,411,618,313.47	1,411,204,305.72

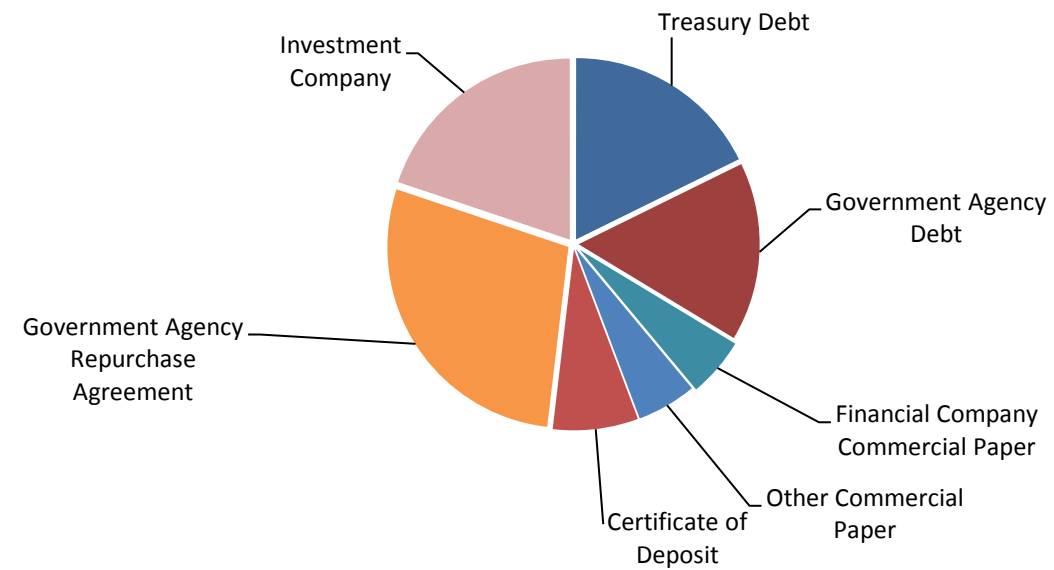
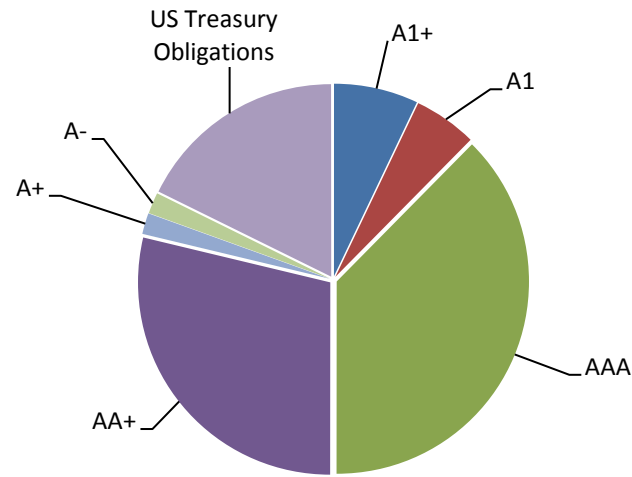
**LIMITED TERM POOL RATING AND SECTOR DISTRIBUTIONS
AS OF MARCH 31, 2016**

CREDIT RATING DISTRIBUTION

	Book Value	as % of Total
Short Term Ratings		
A1+	\$99,930,180.50	7.08%
A1	\$74,915,715.25	5.31%
Subtotal	\$174,845,895.75	12.39%
Long Term Ratings		
AAA	\$530,779,632.97	37.61%
AA+	\$405,660,818.00	28.75%
AA	\$0.00	0.00%
AA-	\$0.00	0.00%
A+	\$25,000,000.00	1.77%
A	\$0.00	0.00%
A-	\$25,000,000.00	1.77%
Subtotal	\$986,440,450.97	69.90%
US Treasury Obligations	\$249,917,959.00	17.71%
Grand Total	\$1,411,204,305.72	100.00%

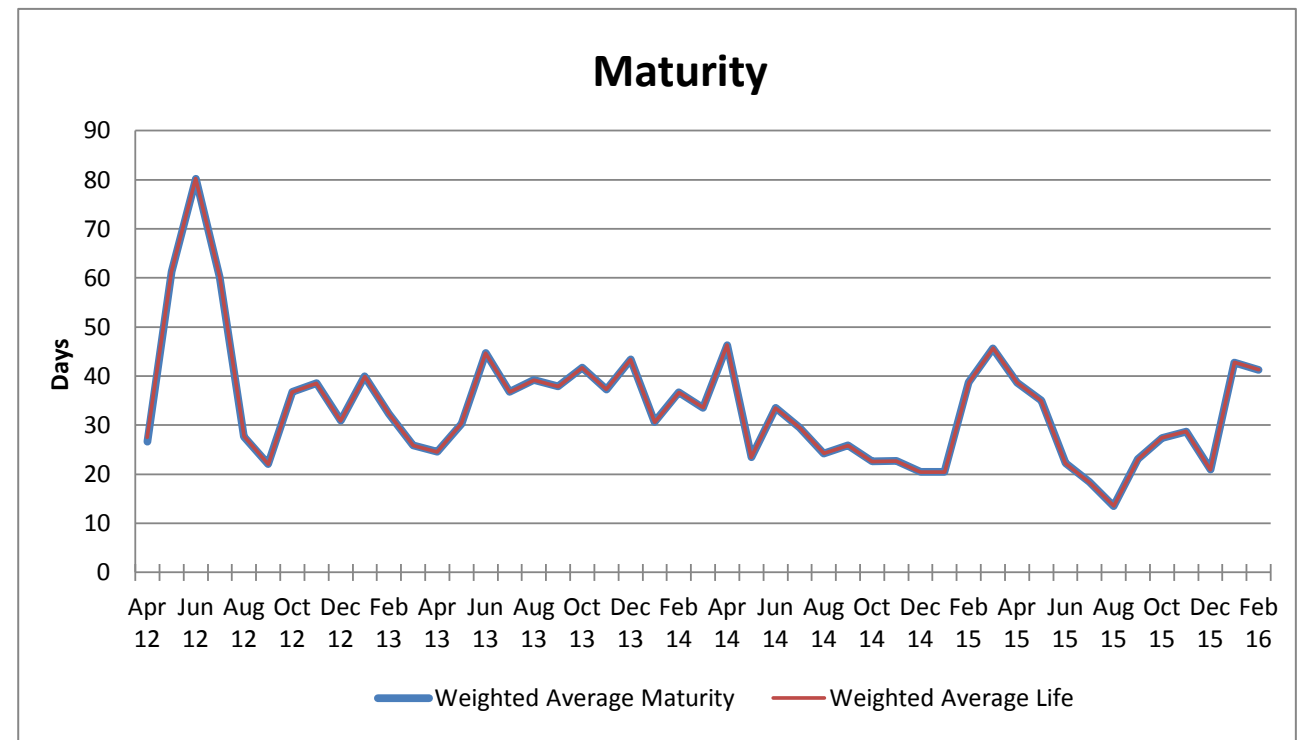
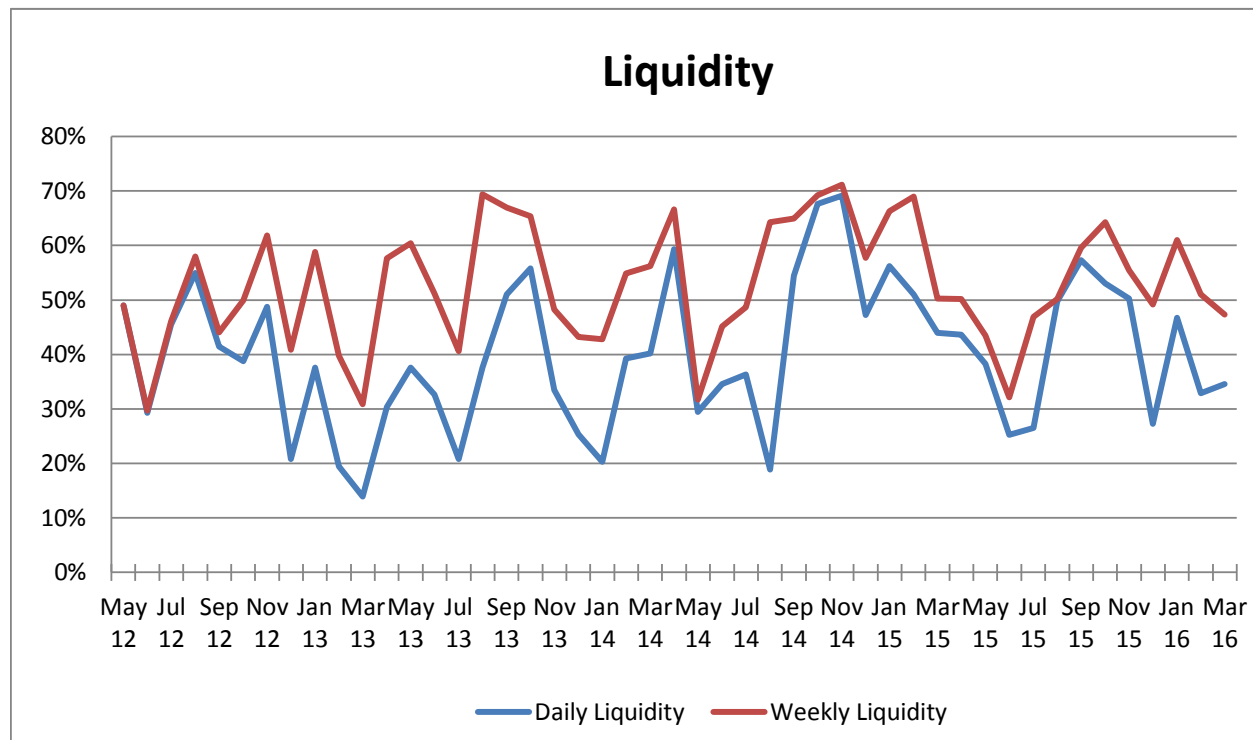
SECTOR DISTRIBUTION

	Book Value	as % of Total
Treasury Debt	\$249,917,959.00	17.71%
Government Agency Debt	\$224,831,818.00	15.93%
Variable Rate Demand Note	\$0.00	0.00%
Other Municipal Debt	\$0.00	0.00%
Financial Company Commercial Paper	\$74,894,632.00	5.31%
Asset Backed Commercial Paper	\$0.00	0.00%
Other Commercial Paper	\$74,941,583.25	5.31%
Certificate of Deposit	\$107,500,000.00	7.62%
Structured Investment Vehicle Note	\$0.00	0.00%
Treasury Repurchase Agreement	\$0.00	0.00%
Government Agency Repurchase Agreement	\$399,118,313.47	28.28%
Insurance Company Funding Agreement	\$0.00	0.00%
Investment Company	\$280,000,000.00	19.84%
Grand Total	\$1,411,204,305.72	100.00%

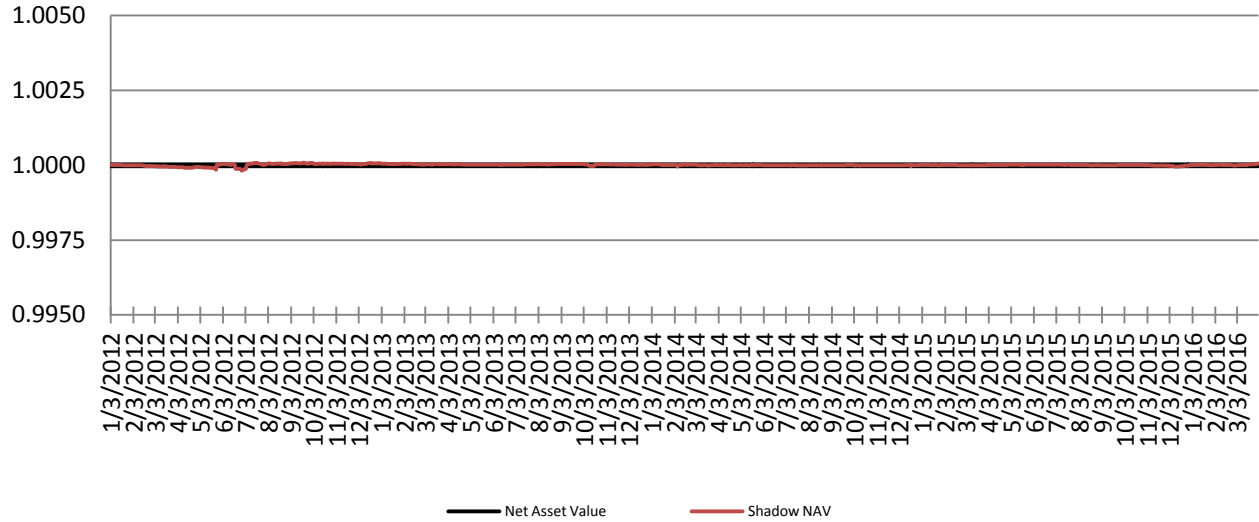


**LIMITED TERM POOL LIQUIDITY AND MATURITY
AS OF MARCH 31, 2016**

	3/31/2016	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	41.29	35.00	26.48	35.00	30.49	34.64
Weighted Average Life	41.29	35.00	26.47	35.00	30.48	34.67
Daily Liquidity	34.55%	38.06%	42.04%	38.06%	40.73%	40.10%
Weekly Liquidity	47.36%	53.13%	53.87%	53.13%	50.84%	52.70%



NET ASSET VALUE



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