February 2026

LIMITED TERM POOL MONTHLY REPORT

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.

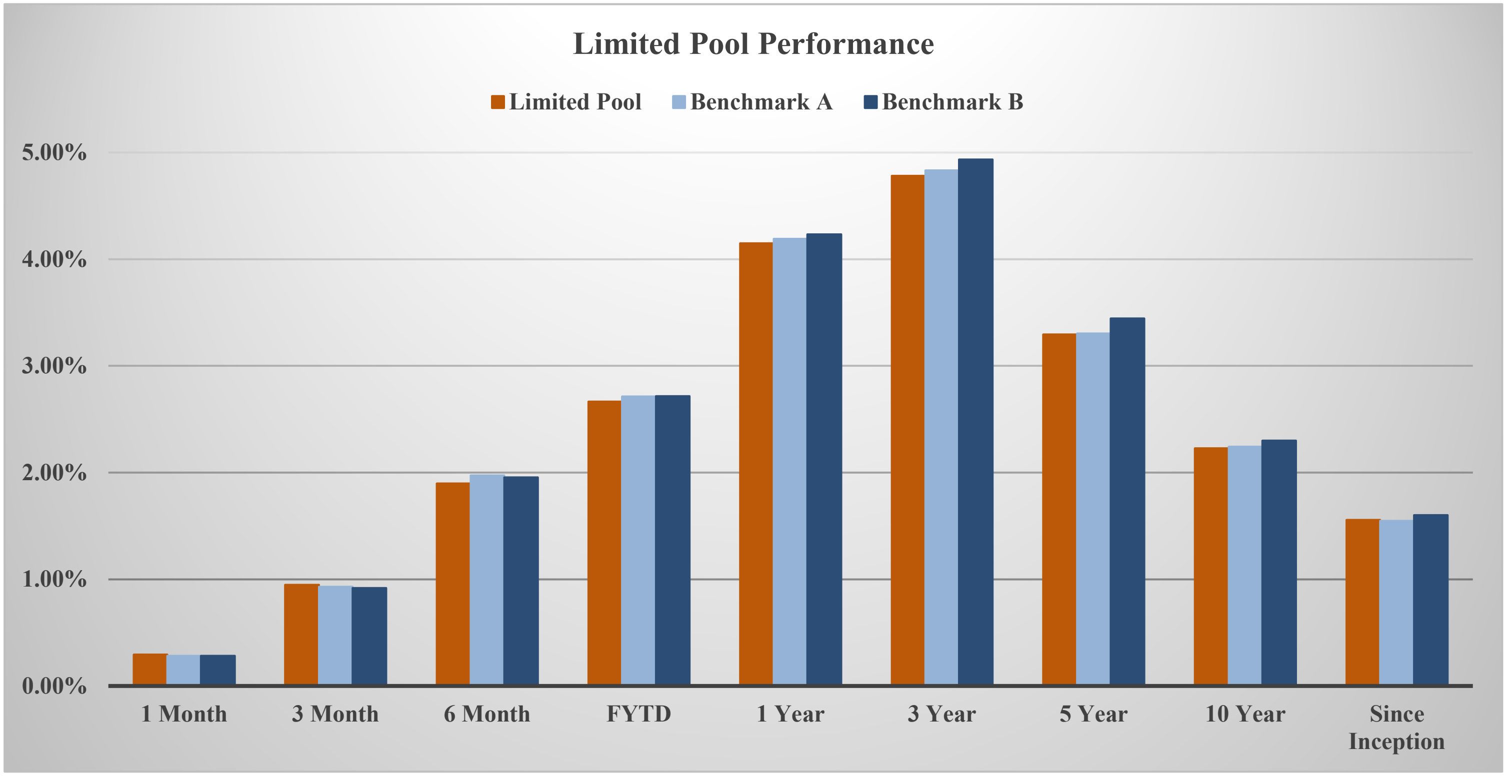
Commonwealth of Kentucky
Holly M. Johnson, Secretary
FINANCE AND ADMINISTRATION CABINET

TEAM KENTUCKY™

Limited Pool — Performance Results July 2011 through February 2026

Time Period	Limited Pool	Benchmark A*	Benchmark B**
1 Month	0.296%	0.282%	0.283%
3 Month	0.949%	0.929%	0.918%
6 Month	1.898%	1.972%	1.954%
FYTD	2.666%	2.713%	2.716%
1 Year	4.149%	4.191%	4.233%
3 Year	4.782%	4.832%	4.935%
5 Year	3.295%	3.304%	3.446%
10 Year	2.229%	2.241%	2.300%
Since July 2011	1.555%	1.549%	1.602%

*Benchmark A is S&P AAA & AA Rated GIP All 7 Day Net Yield.
**Benchmark B is Fed Funds Rate Index.
Returns less than a year are unannualized.
Limited Pool returns for all time periods listed are gross of management fee. Management fee is 0.05%, annualized.



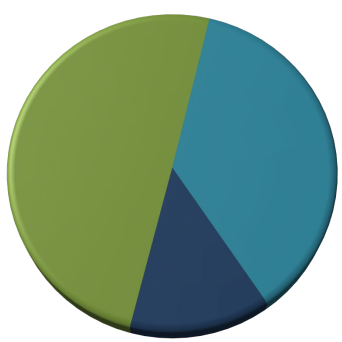
Limited Term Pool Holdings Summary
As of February 28, 2026

Category	Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Prinicipal	Amortized Cost
Government Agency Repurchase Agreement	Scotia	N/A	3.72	2026-03-02	2026-03-02	$209,123,669	$209,123,669
Government Agency Repurchase Agreement	Cantor	N/A	3.71	2026-03-02	2026-03-02	$209,123,669	$209,123,669
Government Agency Repurchase Agreement	TD Securities	N/A	3.72	2026-03-02	2026-03-02	$209,123,669	$209,123,669
Investment Company	Fidelity Govt Fund	31607A703	3.59	2026-03-02	2026-03-02	$175,000,000	$175,000,000
Investment Company	Morgan Stanley Treasury Fund	61747C707	3.59	2026-03-02	2026-03-02	$150,000,000	$150,000,000
Investment Company	Invesco Govt Fund	825252885	3.60	2026-03-02	2026-03-02	$175,000,000	$175,000,000
Investment Company	State Street Govt Fund	857492706	3.63	2026-03-02	2026-03-02	$175,000,000	$175,000,000
Investment Company	Allspring Govt Fund	949921126	3.63	2026-03-02	2026-03-02	$175,000,000	$175,000,000
Government Agency Debt	Fed Home Loan Disco Note	313385TX4	0.00	2026-03-06	2026-03-06	$150,000,000	$149,940,750
Government Agency Debt	Fed Home Loan Disco Note	313385WF9	0.00	2026-05-01	2026-05-01	$100,000,000	$99,410,833
Government Agency Debt	Fed Home Loan Disco Note	313385XC5	0.00	2026-05-22	2026-05-22	$50,000,000	$49,593,875
Government Agency Debt	Fannie Mae Disco Note	313589TW3	0.00	2026-03-05	2026-03-05	$100,000,000	$99,970,458
Treasury Debt	Treasury Bill	912797PV3	0.00	2026-03-19	2026-03-19	$150,000,000	$149,745,000
Treasury Debt	Treasury Bill	912797QD2	0.00	2026-04-16	2026-04-16	$150,000,000	$149,324,625
Treasury Debt	Treasury Bill	912797SM0	0.00	2026-04-23	2026-04-23	$125,000,000	$124,352,709
Treasury Debt	Treasury Bill	912797SV0	0.00	2026-05-21	2026-05-21	$100,000,000	$99,213,333
Treasury Debt	Treasury Bill	912797TL1	0.00	2026-05-05	2026-05-05	$100,000,000	$99,366,756
Treasury Debt	Treasury Bill	912797TR8	0.00	2026-05-12	2026-05-12	$75,000,000	$74,473,979
Treasury Debt	Treasury Bill	912797TU1	0.00	2026-06-02	2026-06-02	$150,000,000	$148,627,629
Treasury Debt	Treasury Bill	912797TZ0	0.00	2026-06-09	2026-06-09	$100,000,000	$99,011,375
Treasury Debt	Treasury Bill	912797UA3	0.00	2026-06-16	2026-06-16	$150,000,000	$148,416,626
						$2,977,371,008	**$2,968,818,955**

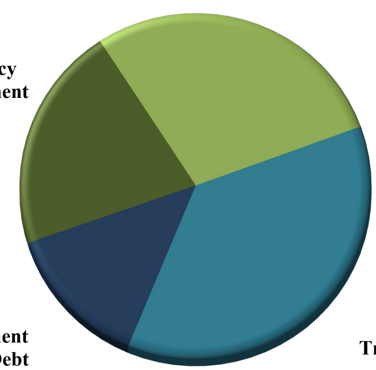
Limited Term Pool Rating and Sector Distributions

As of February 28, 2026

Credit Rating Distribution	Book Value	Percent of Total
Short Term Ratings		
A1+	$398,915,916	13.4%
A1	$0	0.0%
Subtotal	$398,915,916	13.4%
Long Term Ratings		
AAA	$1,477,371,008	49.8%
AA+	$0	0.0%
AA	$0	0.0%
AA-	$0	0.0%
A+	$0	0.0%
A	$0	0.0%
A-	$0	0.0%
Subtotal	$1,477,371,008	49.8%
US Treasury Obligations	$1,092,532,031	36.8%
Grand Total	$2,968,818,955	100.0%



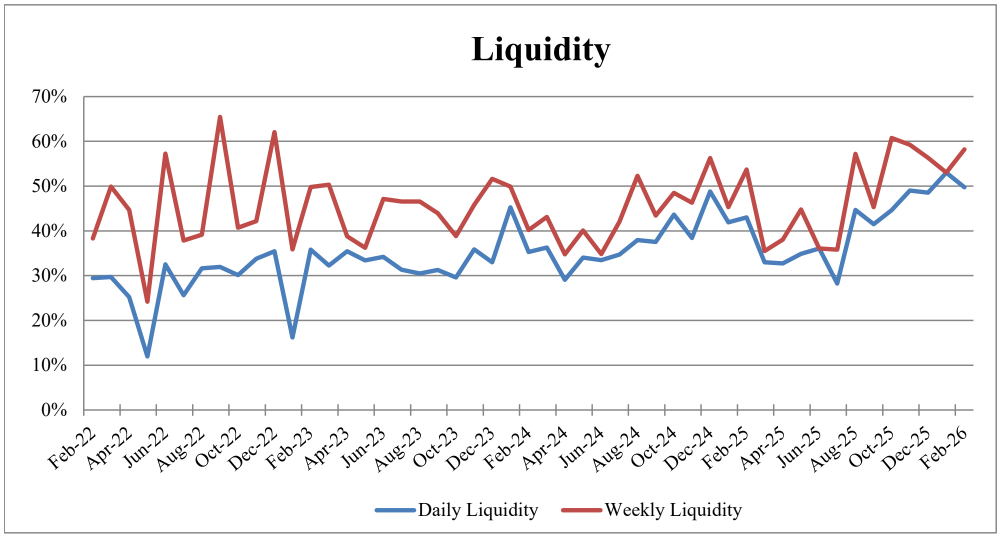
Sector Distribution	Book Value	Percent of Total
Treasury Debt	$1,092,532,031	36.8%
Government Agency Debt	$398,915,916	13.4%
Variable Rate Demand Note	$0	0.0%
Other Municipal Debt	$0	0.0%
Financial Company Commercial Paper	$0	0.0%
Asset Backed Commercial Paper	$0	0.0%
Other Commercial Paper	$0	0.0%
Certificate of Deposit	$0	0.0%
Structured Investment Vehicle Note	$0	0.0%
Treasury Repurchase Agreement	$0	0.0%
Government Agency Repurchase Agreement	$627,371,008	21.1%
Insurance Company Funding Agreement	$0	0.0%
Investment Company	$850,000,000	28.6%
Grand Total	$2,968,818,955	100.0%

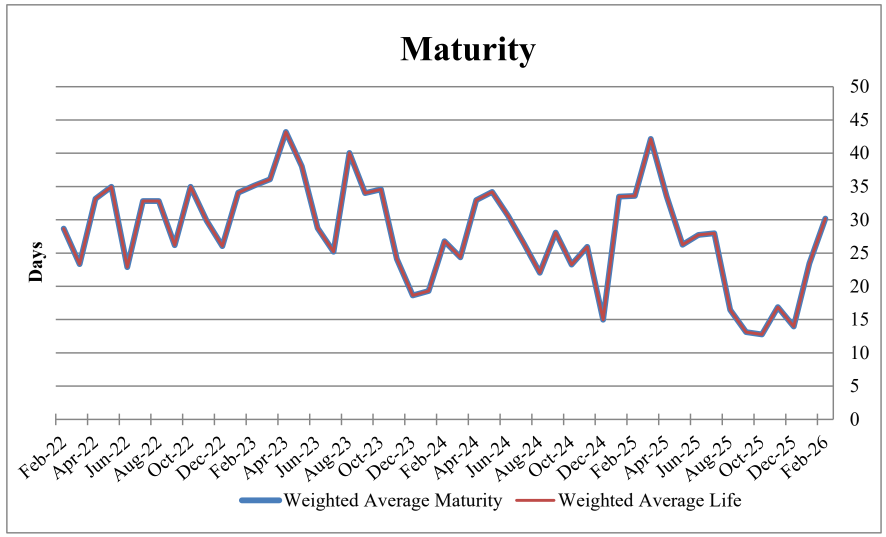


Limited Term Pool Liquidity and Maturity

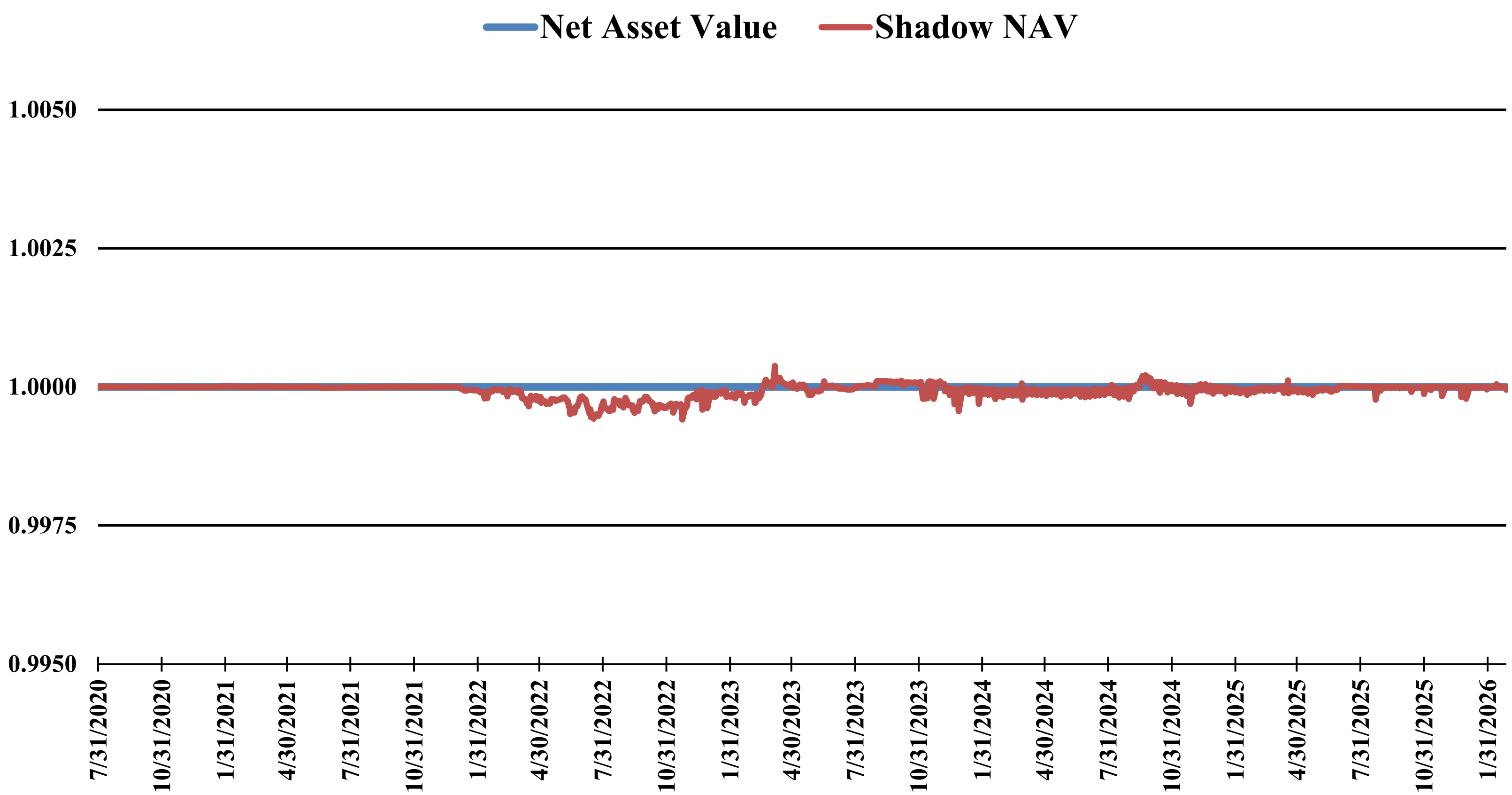
As of February 28, 2026

	2/28/2026	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	30.2	22.5	19.3	26.8	23.7	25.1
Weighted Average Life	30.2	22.5	19.3	26.8	23.7	25.1
Daily Liquidity	49.8%	50.4%	44.9%	51.4%	41.3%	40.9%
Weekly Liquidity	58.2%	55.8%	53.2%	55.6%	48.4%	56.0%





Limited Pool
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 maximimum divergence has been 0.0005871