



March 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



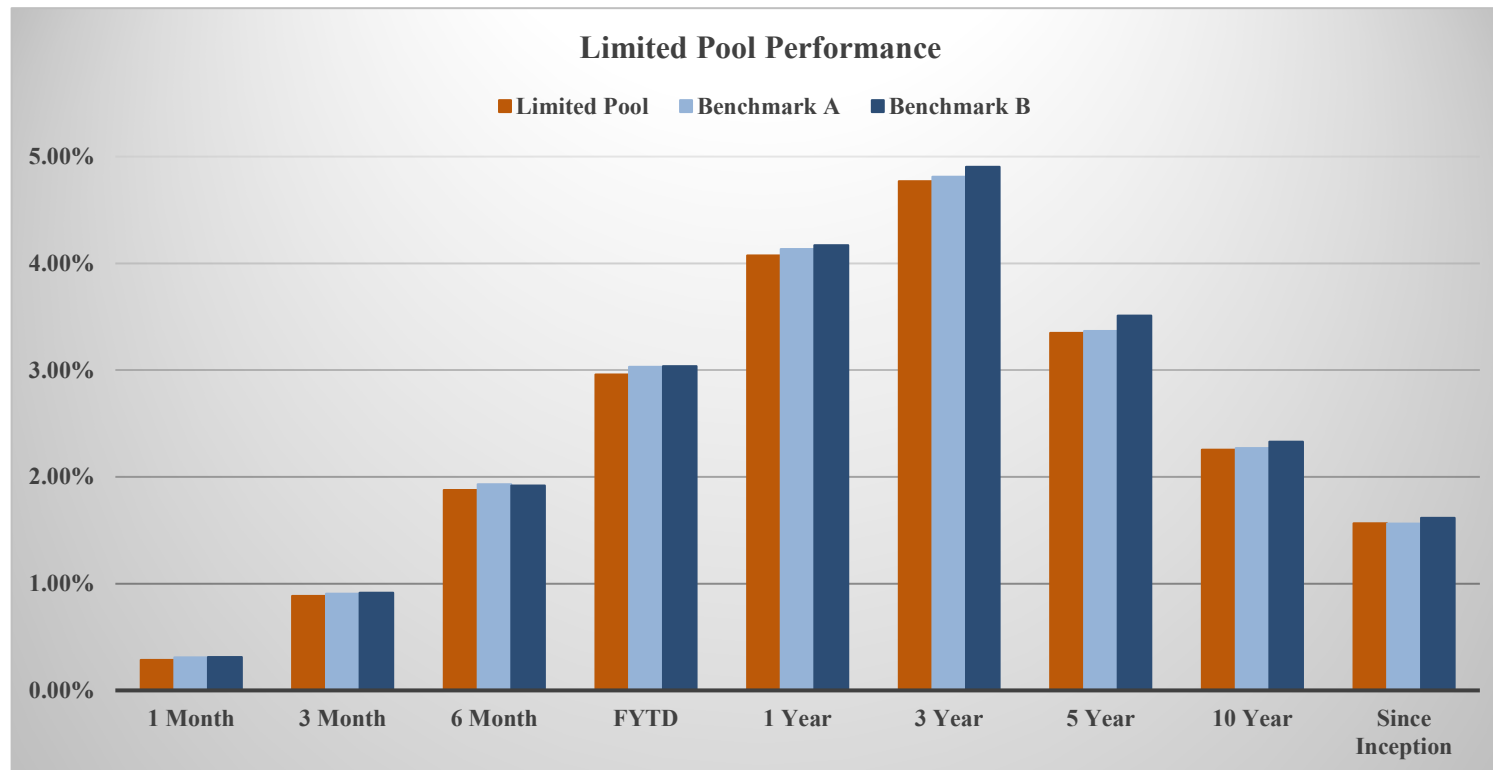
Time Period	Limited Pool	Benchmark A*	Benchmark B**
1 Month	0.284%	0.310%	0.314%
3 Month	0.886%	0.907%	0.914%
6 Month	1.879%	1.932%	1.918%
FYTD	2.958%	3.032%	3.038%
1 Year	4.076%	4.133%	4.171%
3 Year	4.769%	4.810%	4.905%
5 Year	3.348%	3.367%	3.510%
10 Year	2.255%	2.270%	2.329%
Since July 2011	1.566%	1.561%	1.615%

*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 March 31, 2026

Category	Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
Government Agency Repurchase Agreement	Scotia	N/A	3.70	2026-04-01	2026-04-01	\$136,049,755	\$136,049,755
Government Agency Repurchase Agreement	Cantor	N/A	3.71	2026-04-01	2026-04-01	\$136,049,755	\$136,049,755
Government Agency Repurchase Agreement	TD Securities	N/A	3.70	2026-04-01	2026-04-01	\$136,049,755	\$136,049,755
Investment Company	Fidelity Govt Fund	31607A703	3.57	2026-04-01	2026-04-01	\$175,000,000	\$175,000,000
Investment Company	Morgan Stanley Treasury Fund	61747C707	3.57	2026-04-01	2026-04-01	\$100,000,000	\$100,000,000
Investment Company	Invesco Govt Fund	825252885	3.58	2026-04-01	2026-04-01	\$175,000,000	\$175,000,000
Investment Company	State Street Govt Fund	857492706	3.60	2026-04-01	2026-04-01	\$175,000,000	\$175,000,000
Investment Company	Allspring Govt Fund	949921126	3.61	2026-04-01	2026-04-01	\$175,000,000	\$175,000,000
Government Agency Debt	Fed Home Loan Disco Note	313385WF9	0.00	2026-05-01	2026-05-01	\$100,000,000	\$99,705,417
Government Agency Debt	Fed Home Loan Disco Note	313385XC5	0.00	2026-05-22	2026-05-22	\$50,000,000	\$49,744,292
Treasury Debt	Treasury Bill	912797QD2	0.00	2026-04-16	2026-04-16	\$150,000,000	\$149,774,876
Treasury Debt	Treasury Bill	912797SM0	0.00	2026-04-23	2026-04-23	\$125,000,000	\$124,726,146
Treasury Debt	Treasury Bill	912797SV0	0.00	2026-05-21	2026-05-21	\$100,000,000	\$99,508,333
Treasury Debt	Treasury Bill	912797SX6	0.00	2026-06-04	2026-06-04	\$150,000,000	\$149,044,001
Treasury Debt	Treasury Bill	912797TL1	0.00	2026-05-05	2026-05-05	\$100,000,000	\$99,663,589
Treasury Debt	Treasury Bill	912797TR8	0.00	2026-05-12	2026-05-12	\$75,000,000	\$74,696,241
Treasury Debt	Treasury Bill	912797TU1	0.00	2026-06-02	2026-06-02	\$150,000,000	\$149,075,141
Treasury Debt	Treasury Bill	912797TZ0	0.00	2026-06-09	2026-06-09	\$100,000,000	\$99,310,958
Treasury Debt	Treasury Bill	912797UA3	0.00	2026-06-16	2026-06-16	\$150,000,000	\$148,864,751
Treasury Debt	Treasury Bill	912797UN5	0.00	2026-07-07	2026-07-07	\$100,000,000	\$99,027,306

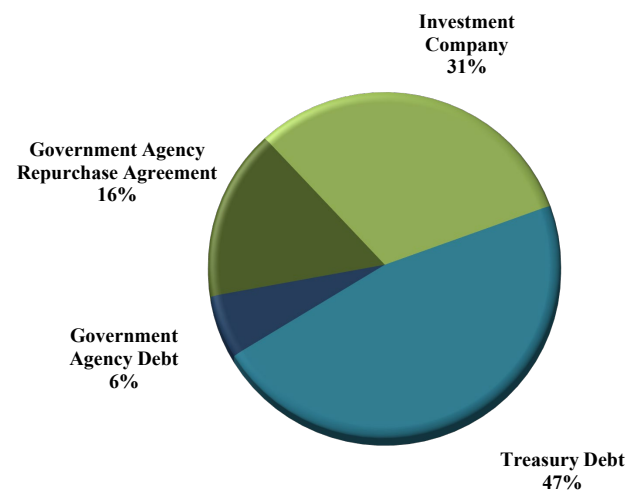
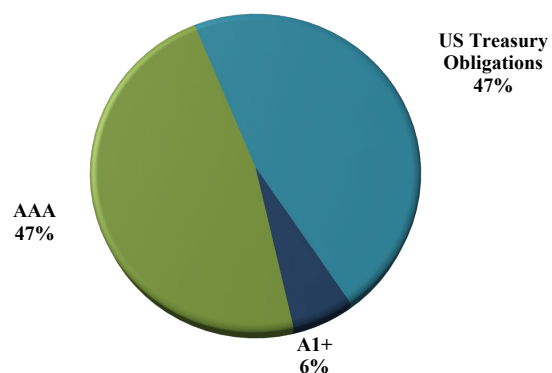
\$2,558,149,264 \$2,551,290,312

Limited Term Pool Rating and Sector Distributions

As of March 31, 2026

Credit Rating Distribution	Book Value	Percent of Total
Short Term Ratings		
A1+	\$149,449,709	5.9%
A1	\$0	0.0%
Subtotal	\$149,449,709	5.9%
Long Term Ratings		
AAA	\$1,208,149,264	47.4%
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	\$1,208,149,264	47.4%
US Treasury Obligations	\$1,193,691,340	46.8%
Grand Total	\$2,551,290,312	100.0%

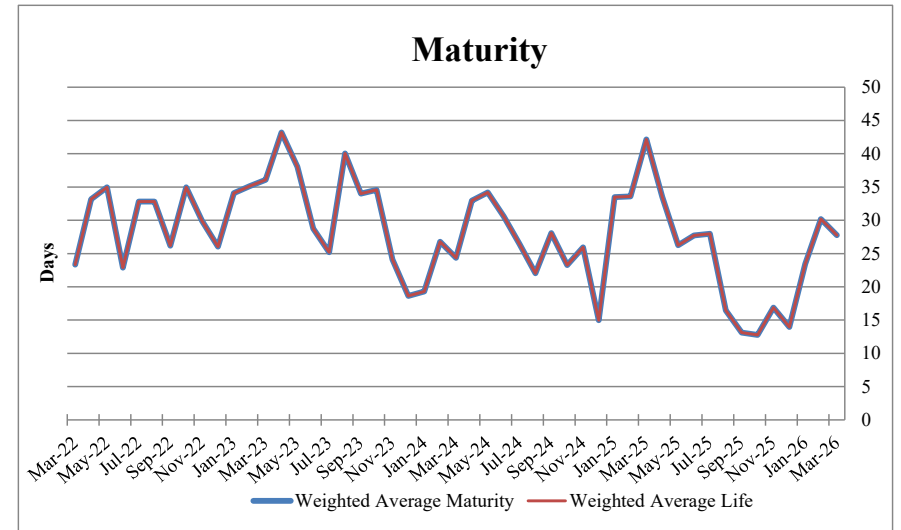
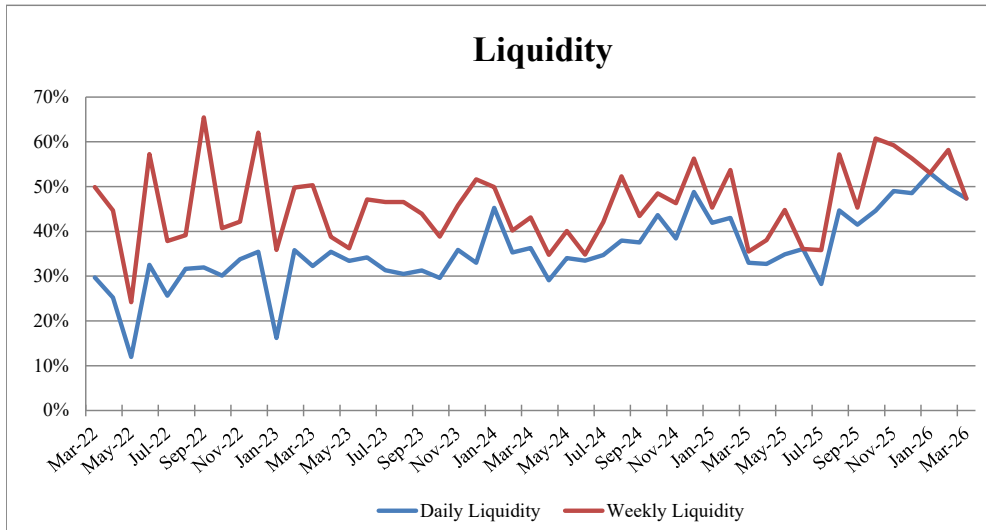
Sector Distribution	Book Value	Percent of Total
Treasury Debt	\$1,193,691,340	46.8%
Government Agency Debt	\$149,449,709	5.9%
Variable Rate Demand Note	\$0	0.0%
Other Municipal Debt	\$0	0.0%
Financial Company Commercial Paper	\$0	0.0%
Asset Backed Commercial Paper	\$0	0.0%
Other Commercial Paper	\$0	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	\$408,149,264	16.0%
Insurance Company Funding Agreement	\$0	0.0%
Investment Company	\$800,000,000	31.4%
Grand Total	\$2,551,290,312	100.0%



Limited Term Pool Liquidity and Maturity

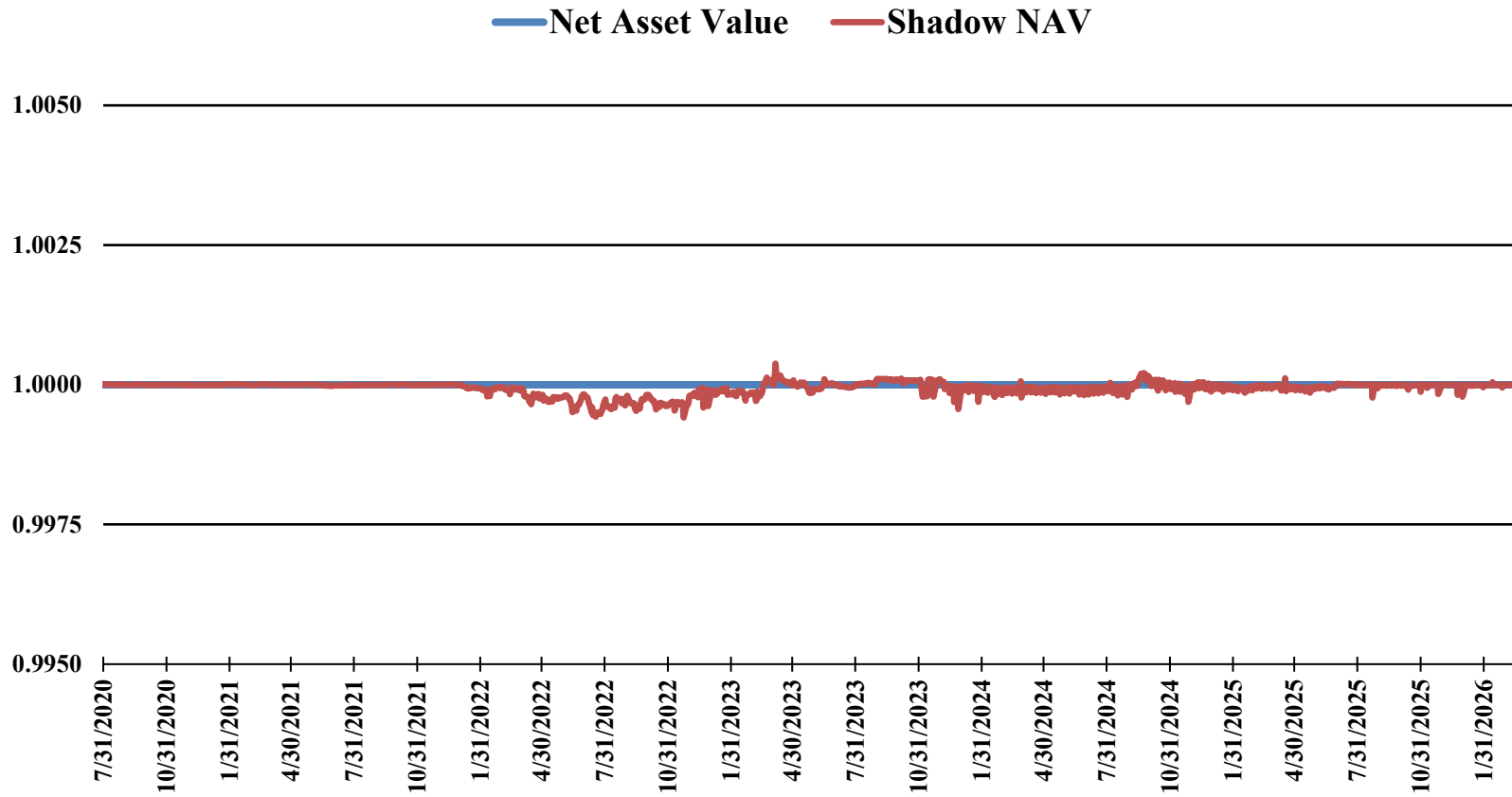
As of March 31, 2026

	3/31/2026	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	27.8	27.1	20.3	27.1	22.5	25.1
Weighted Average Life	27.8	27.1	20.3	27.1	22.5	25.1
Daily Liquidity	47.4%	50.0%	45.2%	50.0%	42.5%	40.9%
Weekly Liquidity	47.4%	52.8%	52.6%	52.8%	49.3%	55.9%



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 maximum divergence has been 0.0005871