



September 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



Limited Pool

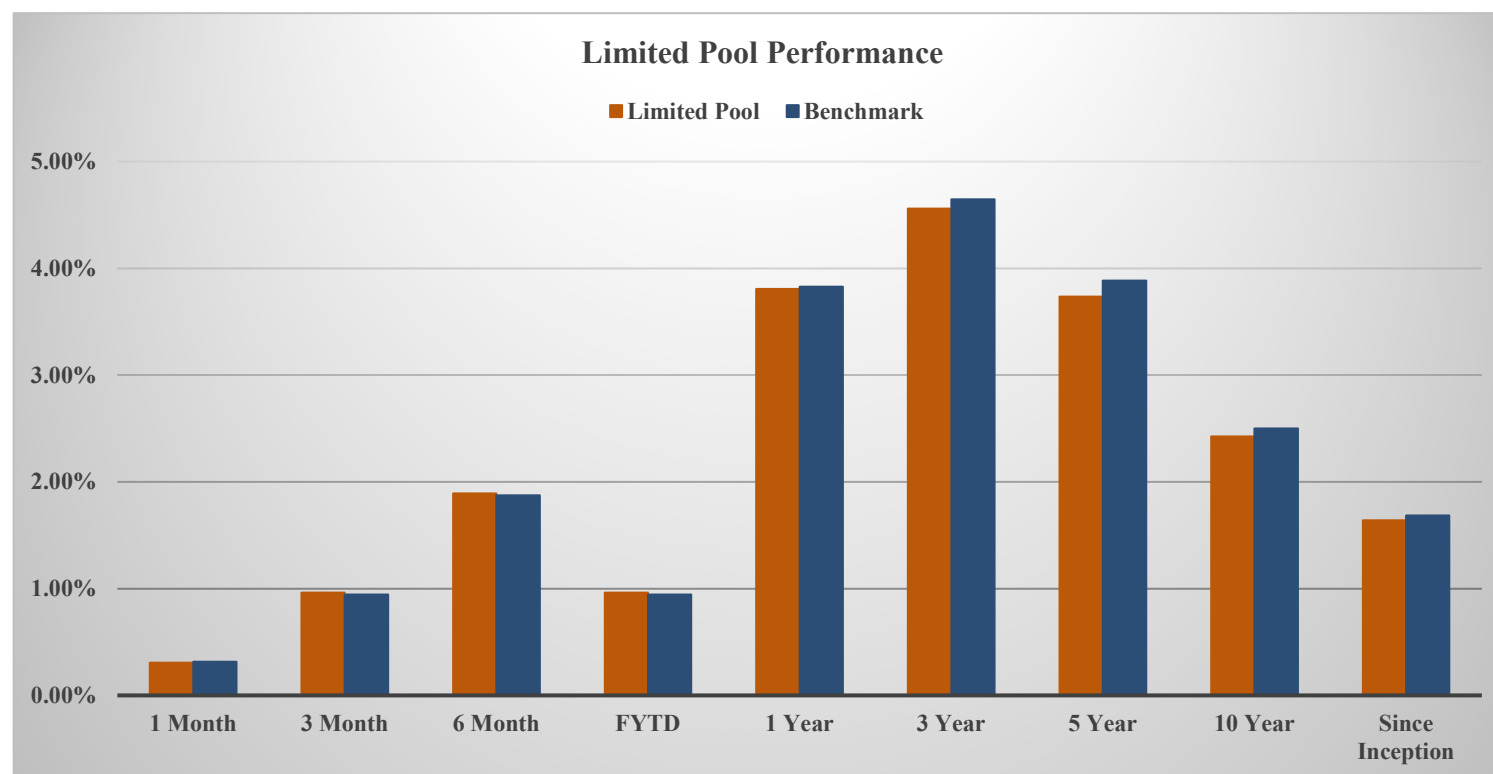
Performance Results July 2011 through September 2026

Time Period	Limited Pool	Benchmark*
1 Month	0.307%	0.315%
3 Month	0.964%	0.945%
6 Month	1.892%	1.875%
FYTD	0.964%	0.945%
1 Year	3.806%	3.830%
3 Year	4.559%	4.646%
5 Year	3.734%	3.887%
10 Year	2.425%	2.499%
Since July 2011	1.639%	1.685%

*Benchmark 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

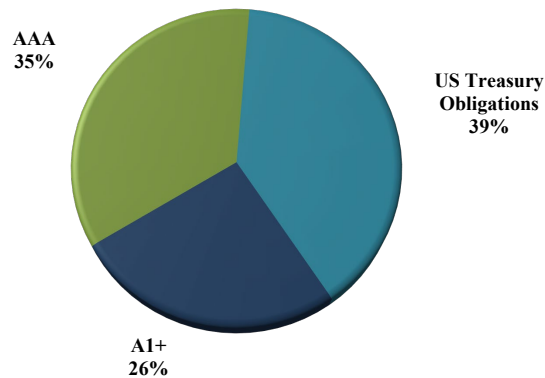
As of September 30, 2026

Category	Issuer	Cusip	Coupon	Effective Maturity	Final Maturity	Principal	Amortized Cost
Government Agency Repurchase Agreement	Scotia	N/A	3.92	2026-10-01	2026-10-01	\$207,223,762	\$207,223,762
Government Agency Repurchase Agreement	Cantor	N/A	3.92	2026-10-01	2026-10-01	\$207,223,762	\$207,223,762
Government Agency Repurchase Agreement	TD Securities	N/A	3.93	2026-10-01	2026-10-01	\$207,223,762	\$207,223,762
Investment Company	Fidelity Govt Fund	31607A703	3.76	2026-10-01	2026-10-01	\$75,000,000	\$75,000,000
Investment Company	Invesco Govt Fund	825252885	3.81	2026-10-01	2026-10-01	\$175,000,000	\$175,000,000
Investment Company	State Street Govt Fund	857492706	3.80	2026-10-01	2026-10-01	\$100,000,000	\$100,000,000
Government Agency Debt	Fed Home Loan Disco Note	313384AF6	0.00	2027-01-06	2027-01-06	\$75,000,000	\$74,171,459
Government Agency Debt	Fed Home Loan Disco Note	313384AV1	0.00	2027-01-20	2027-01-20	\$100,000,000	\$98,775,917
Government Agency Debt	Fed Home Loan Disco Note	313385K70	0.00	2026-10-16	2026-10-16	\$125,000,000	\$124,804,688
Government Agency Debt	Fed Home Loan Disco Note	313385N77	0.00	2026-11-09	2026-11-09	\$75,000,000	\$74,698,969
Government Agency Debt	Fed Home Loan Disco Note	313385Q25	0.00	2026-11-20	2026-11-20	\$25,000,000	\$24,861,111
Government Agency Debt	Fed Home Loan Disco Note	313385R65	0.00	2026-12-02	2026-12-02	\$100,000,000	\$99,353,306
Government Agency Debt	Fed Home Loan Disco Note	313385T22	0.00	2026-12-14	2026-12-14	\$75,000,000	\$74,415,708
Government Agency Debt	Freddie Mac Disco Note	313397K59	0.00	2026-10-14	2026-10-14	\$100,000,000	\$99,865,306
Treasury Debt	Treasury Bill	912797SA6	0.00	2026-10-01	2026-10-01	\$150,000,000	\$150,000,000
Treasury Debt	Treasury Bill	912797UM7	0.00	2026-11-05	2026-11-05	\$150,000,000	\$149,460,417
Treasury Debt	Treasury Bill	912797UZ8	0.00	2026-11-19	2026-11-19	\$150,000,000	\$149,243,562
Treasury Debt	Treasury Bill	912797VG9	0.00	2026-12-10	2026-12-10	\$100,000,000	\$99,218,333
Treasury Debt	Treasury Bill	912797VH7	0.00	2026-12-17	2026-12-17	\$125,000,000	\$123,927,021
Treasury Debt	Treasury Bill	912797VM6	0.00	2026-10-20	2026-10-20	\$125,000,000	\$124,750,263
Treasury Debt	Treasury Bill	912797VS3	0.00	2027-01-07	2027-01-07	\$100,000,000	\$98,905,258
Treasury Debt	Treasury Bill	912797WN3	0.00	2027-01-05	2027-01-05	\$200,000,000	\$197,916,187
Other Commercial Paper	Commercial Paper	89119BQ58	0.00	2027-03-05	2027-03-05	\$25,000,000	\$24,569,445
Other Commercial Paper	Commercial Paper	89233HQH0	0.00	2027-03-17	2027-03-17	\$25,000,000	\$24,527,993
						\$2,796,671,286	\$2,785,136,227

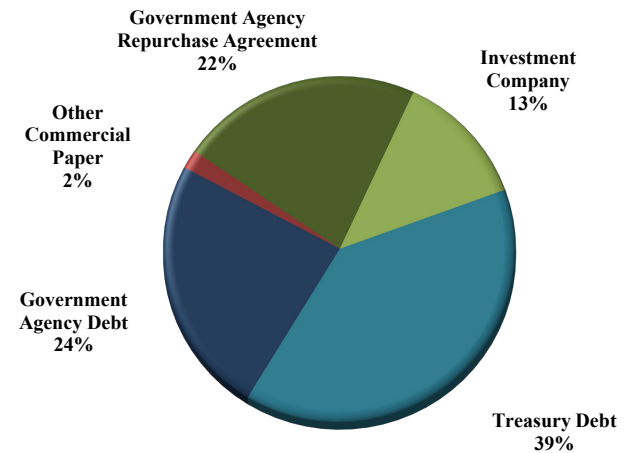
Limited Term Pool Rating and Sector Distributions

As of September 30, 2026

Credit Rating Distribution	Book Value	Percent of Total
Short Term Ratings		
A1+	\$720,043,900	25.9%
A1	\$0	0.0%
Subtotal	\$720,043,900	25.9%
Long Term Ratings		
AAA	\$971,671,286	34.9%
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	\$971,671,286	34.9%
US Treasury Obligations	\$1,093,421,041	39.3%
Grand Total	\$2,785,136,227	100.0%



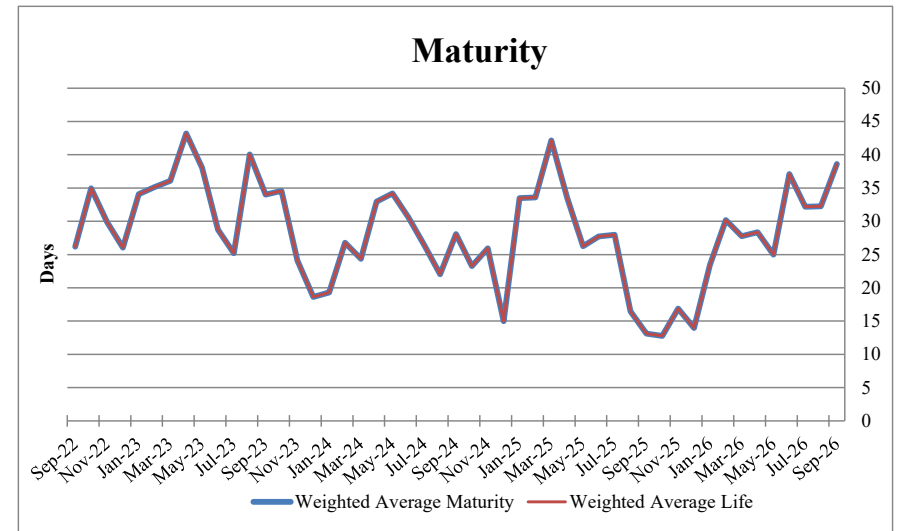
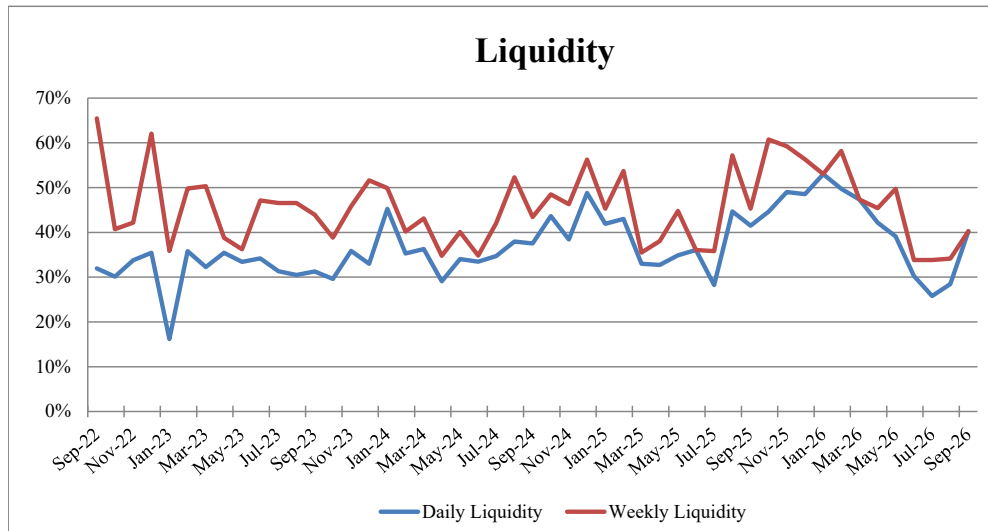
Sector Distribution	Book Value	Percent of Total
Treasury Debt	\$1,093,421,041	39.3%
Government Agency Debt	\$670,946,463	24.1%
Variable Rate Demand Note	\$0	0.0%
Other Municipal Debt	\$0	0.0%
Financial Company Commercial Paper	\$0	0.0%
Asset Backed Commercial Paper	\$0	0.0%
Other Commercial Paper	\$49,097,438	1.8%
Certificate of Deposit	\$0	0.0%
Structured Investment Vehicle Note	\$0	0.0%
Treasury Repurchase Agreement	\$0	0.0%
Government Agency Repurchase Agreement	\$621,671,286	22.3%
Insurance Company Funding Agreement	\$0	0.0%
Investment Company	\$350,000,000	12.6%
Grand Total	\$2,785,136,227	100.0%



Limited Term Pool Liquidity and Maturity

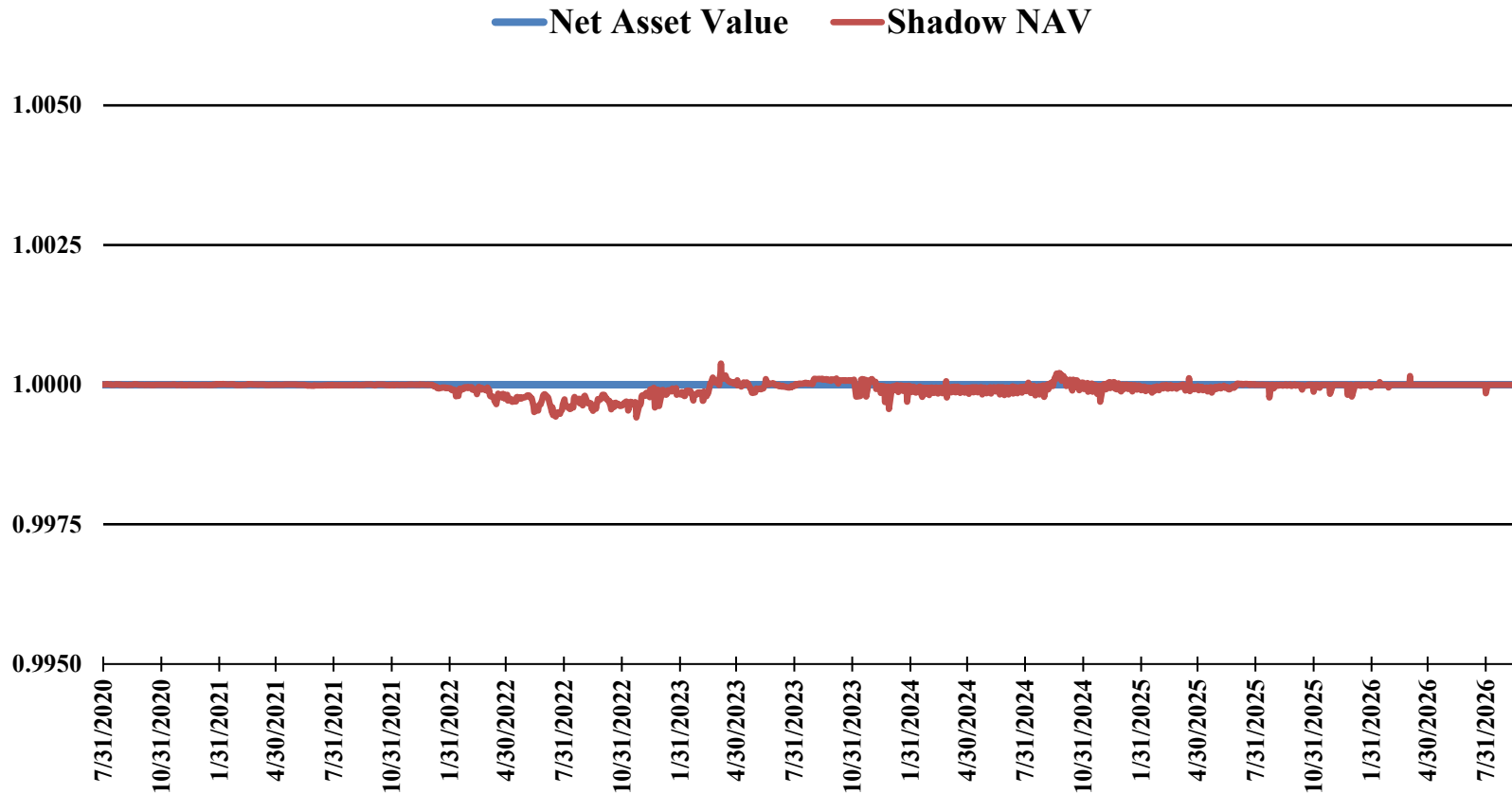
As of September 30, 2026

	9/30/2026	Last 3 Months	FYTD	YTD	1 Year	Since Inception
Weighted Average Maturity	38.6	34.3	34.3	30.5	26.5	25.3
Weighted Average Life	38.6	34.3	34.3	30.5	26.5	25.3
Daily Liquidity	40.3%	31.5%	31.5%	39.6%	41.5%	40.7%
Weekly Liquidity	40.3%	36.1%	36.1%	44.0%	47.7%	55.4%



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