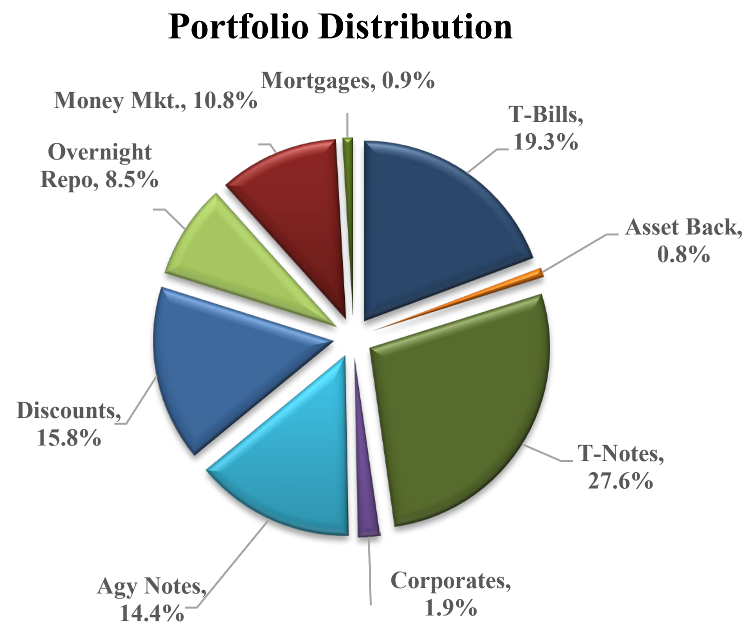
August 2026

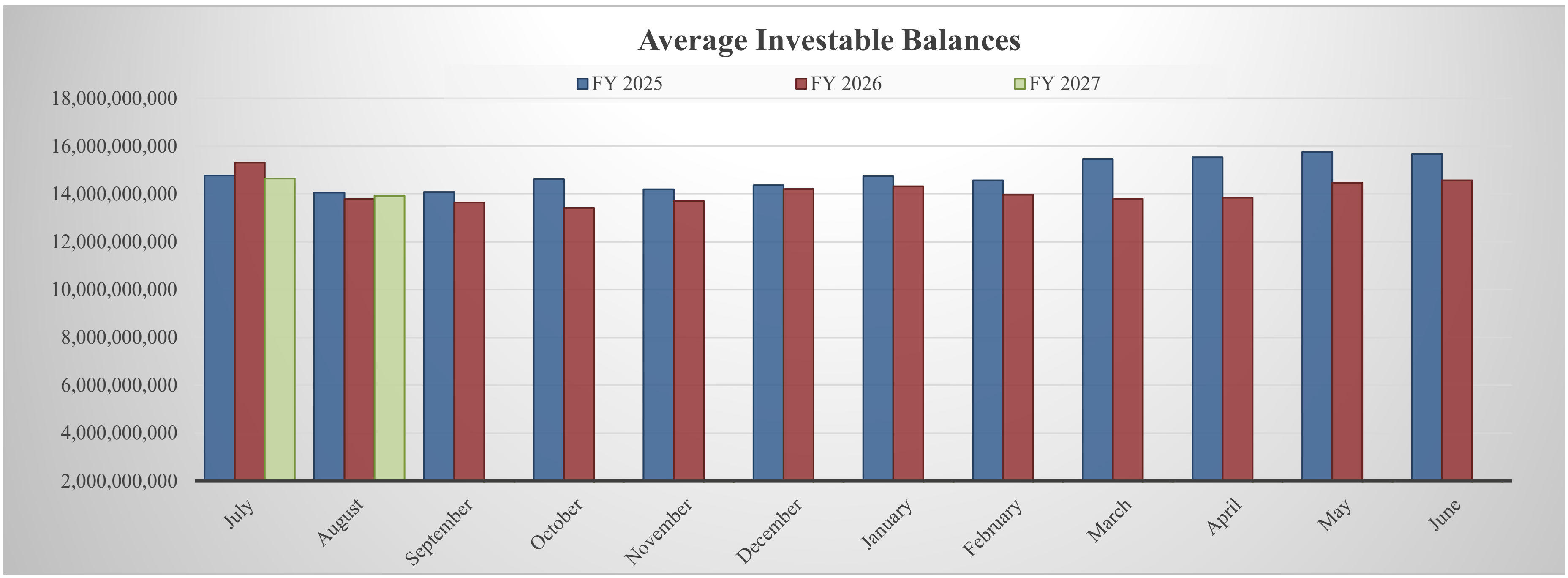
MONTHLY INVESTMENT INCOME REPORT

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

Total Portfolio — Portfolio Summary 8/31/2026

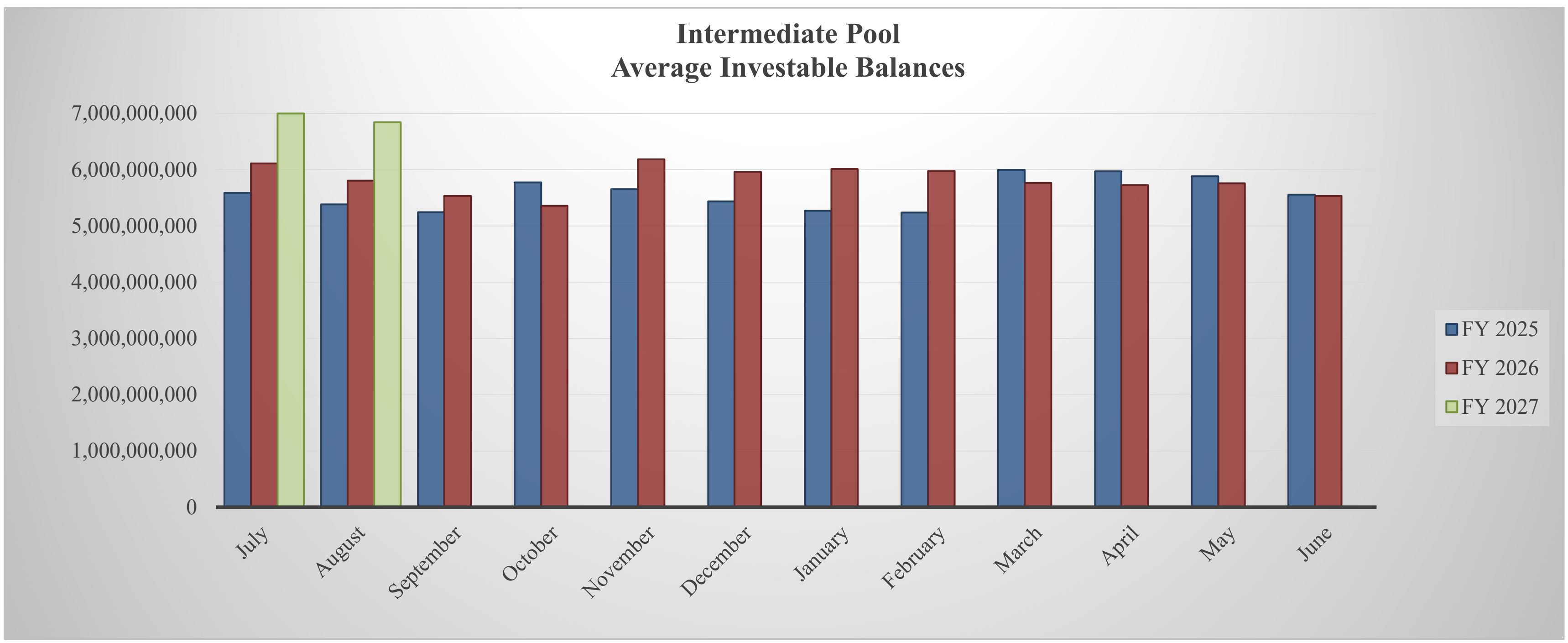
Security Type	Market Value	Market Yield	Duration (Years)	Portfolio Distribution
Treasury Bills	$2,733,551,001	3.79%	0.16	19.3%
Treasury Notes	$3,911,665,488	4.19%	1.13	27.6%
Sovereign	$0	0.00%	0.00	0.0%
Agency Discount Notes	$2,238,252,000	3.37%	0.14	15.8%
Agency Notes	$2,032,256,124	4.48%	1.73	14.4%
Municipals	$0	0.00%	0.00	0.0%
Corporates	$272,998,450	4.38%	1.50	1.9%
Mortgages - Pools	$116,418,059	5.04%	2.01	0.8%
Mortgages - CMOs	$12,437,634	4.84%	2.18	0.1%
Asset Backed	$119,904,206	4.51%	0.56	0.8%
Overnight Repurchase Agreements	$1,200,122,222	3.67%	0.00	8.5%
Term Repurchase Agreements	$0	0.00%	0.00	0.0%
Commercial Paper	$97,858,625	4.01%	0.52	0.7%
Money Market Fund	$1,425,000,000	3.64%	0.12	10.1%
Certificate of Deposits	$0	0.00%	0.00	0.0%
	$14,160,463,809	**3.94%**	**0.68**	**100.0%**





Intermediate Pool — Portfolio Summary 8/31/2026

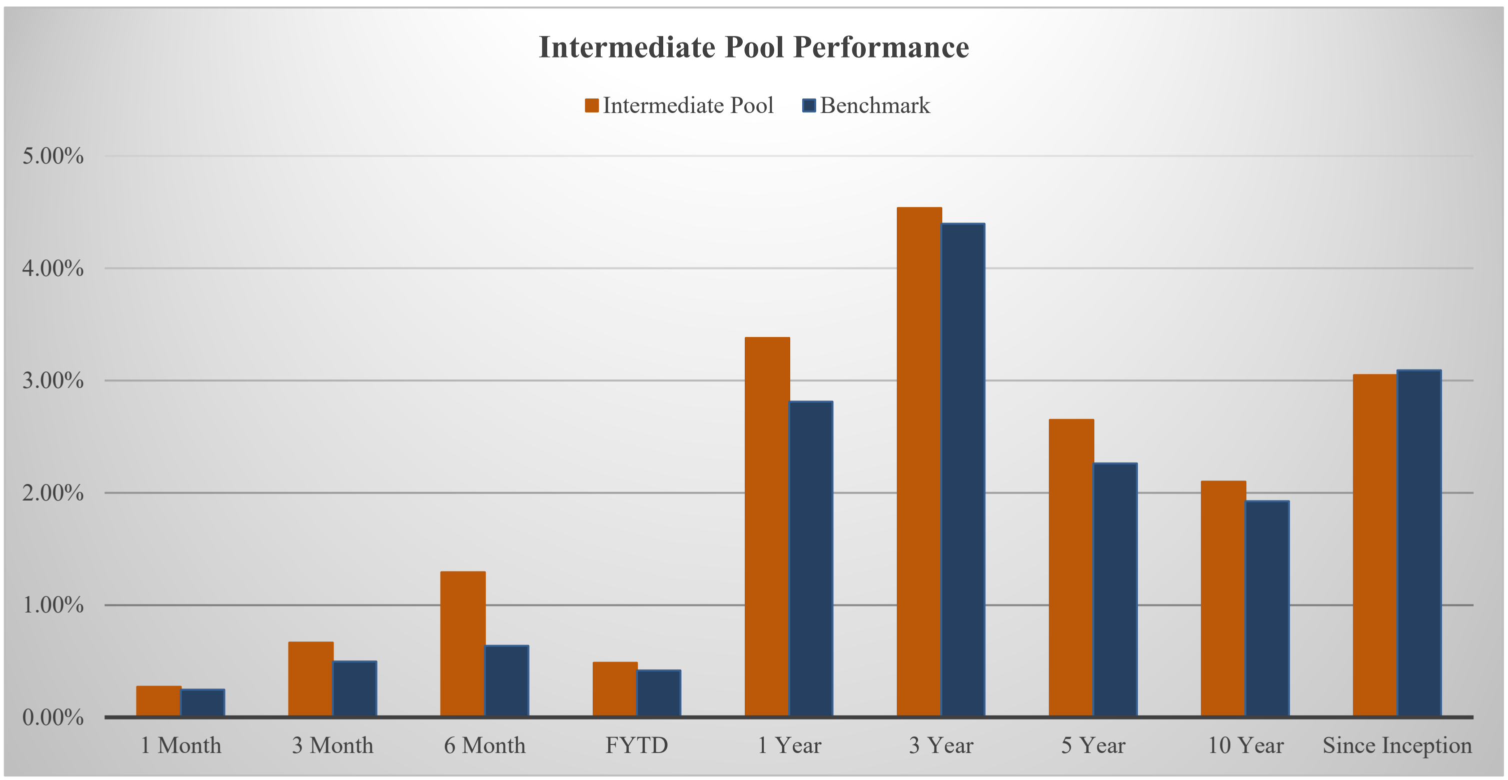
Security Type	Book Value	Market Value	Market Yield	Duration (Years)	Portfolio Distribution
Treasury Bills	$0	$0	0.00%	0.00	0.0%
Treasury Notes	$3,888,459,130	$3,911,665,488	4.19%	1.13	57.8%
Sovereign	$0	$0	0.00%	0.00	0.0%
Agency Discount Notes	$0	$0	0.00%	0.00	0.0%
Agency Notes	$1,405,497,441	$1,406,085,870	4.51%	1.79	20.8%
Municipals	$0	$0	0.00%	0.00	0.0%
Corporates	$271,864,357	$272,998,450	4.38%	1.50	4.0%
Mortgages - Pools	$116,183,530	$116,418,059	5.04%	2.01	1.7%
Mortgages - CMOs	$12,944,403	$12,437,634	4.84%	2.18	0.2%
Asset Backed	$119,670,469	$119,904,206	4.51%	0.56	1.8%
Overnight Repurchase Agreements	$329,824,638.99	$329,824,638.99	3.67%	0.00	4.9%
Term Repurchase Agreements	$0	$0	0.00%	0.00	0.0%
Commercial Paper	$0	$0	0.00%	0.00	0.0%
Money Market Fund	$600,000,000	$600,000,000	3.63%	0.11	8.9%
Certificate of Deposits	$0	$0	0.00%	0.00	0.0%
	$6,744,443,970	**$6,769,334,346**	**4.21%**	**1.14**	**100.0%**



Intermediate Pool — Performance Results July 1995 through August 2026

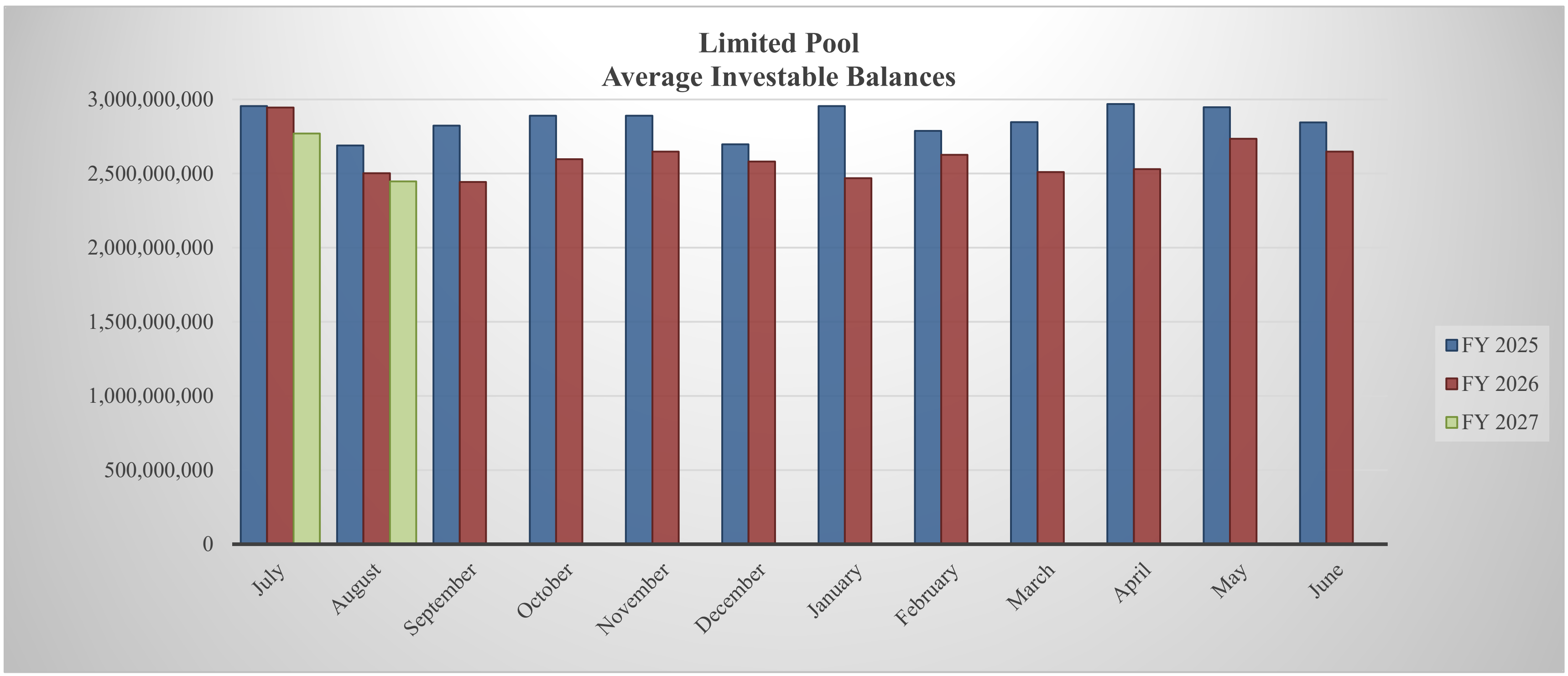
Time Period	Intermediate Pool	Benchmark*
1 Month	0.273%	0.247%
3 Month	0.665%	0.498%
6 Month	1.291%	0.638%
FYTD	0.485%	0.418%
1 Year	3.379%	2.811%
3 Year	4.537%	4.397%
5 Year	2.648%	2.261%
10 Year	2.099%	1.926%
Since July 1995	3.047%	3.090%

*Benchmark consists of 70% Government 1-3 year, 15% Mortgage 0-3 and 15% money market.
Returns less than a year are unannualized.
Intermediate Pool returns for all time periods listed are gross of management fee. Management fee is 0.05%, annualized.



Limited Pool   Portfolio Summary 8/31/2026

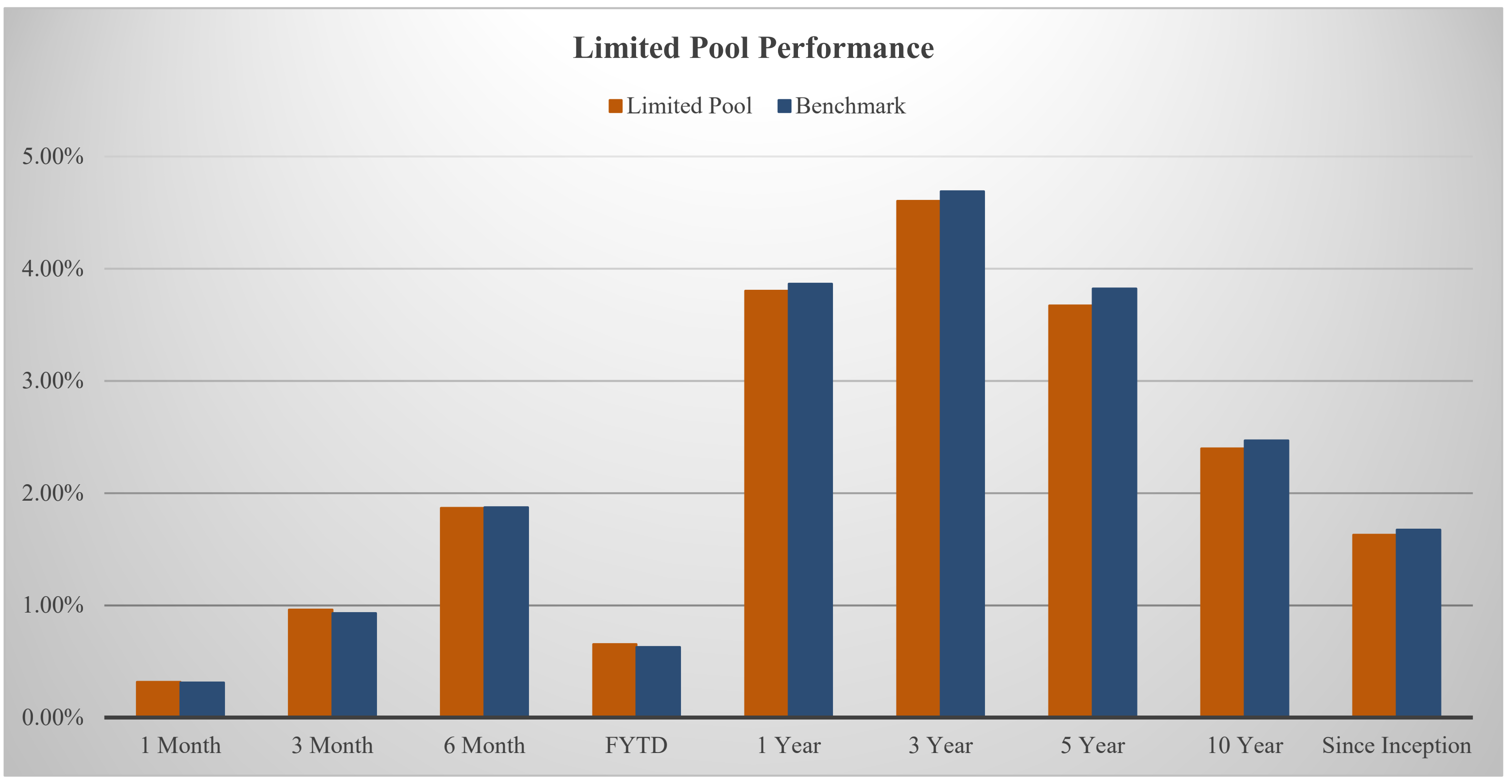
Security Type	Principal	Amortized Cost	Market Yield	Duration (Years)	Portfolio Distribution
Treasury Bills	$875,000,000	$871,538,625	3.75%	0.10	33.0%
Agency Discount Notes	$975,000,000	$970,795,156	3.78%	0.11	36.7%
Overnight Repurchase Agreements	$327,787,004	$327,787,004	3.67%	0.00	12.4%
Commercial Paper	$50,000,000	$48,929,313	4.01%	0.52	1.9%
Money Market Fund	$425,000,000	$425,000,000	3.64%	0.11	16.1%
Certificate of Deposits	$0	$0	0.00%	0.00	0.0%
	$2,652,787,004	**$2,644,050,098**	**3.74%**	**0.10**	**100.0%**



Limited Pool — Performance Results July 2011 through August 2026

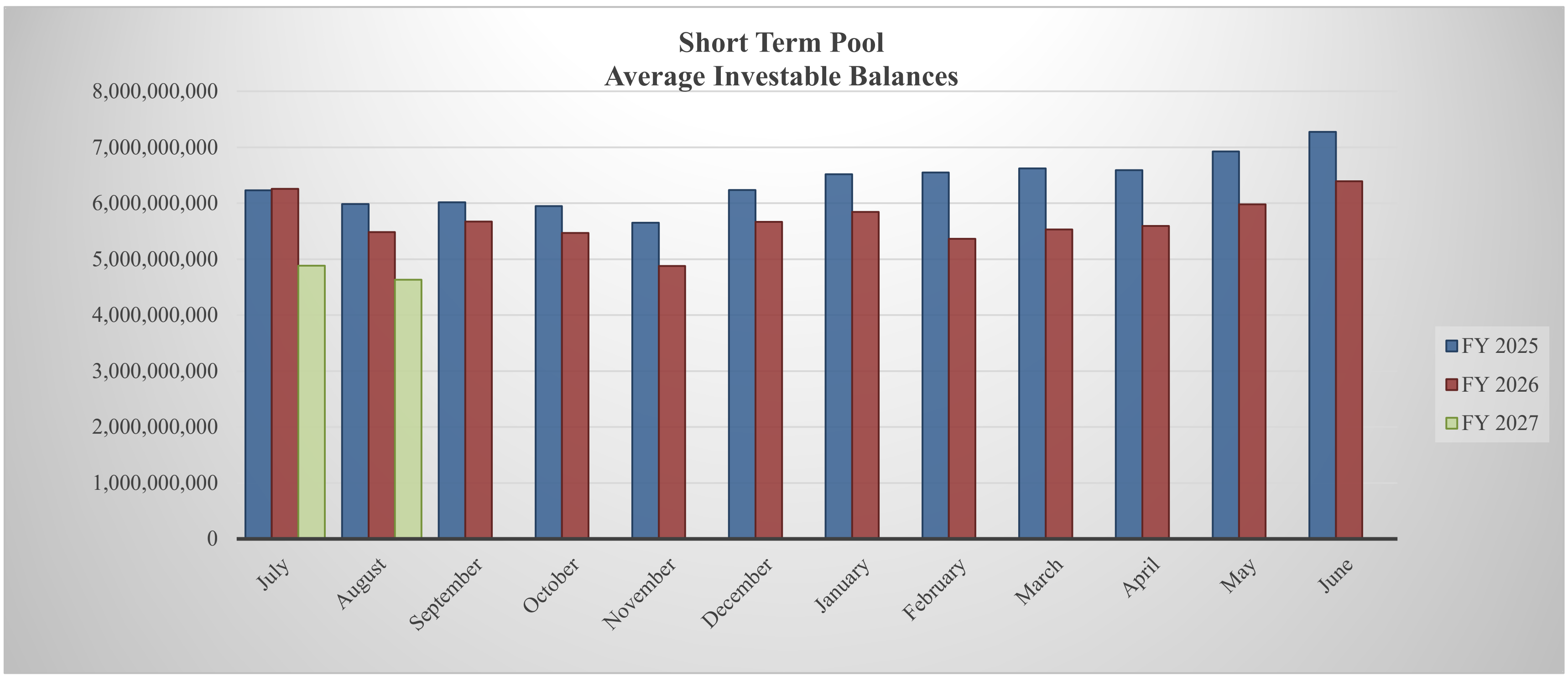
Time Period	Limited Pool	Benchmark
1 Month	0.319%	0.313%
3 Month	0.962%	0.932%
6 Month	1.869%	1.874%
FYTD	0.655%	0.628%
1 Year	3.803%	3.865%
3 Year	4.604%	4.691%
5 Year	3.671%	3.823%
10 Year	2.397%	2.470%
Since July 2011	1.628%	1.674%

*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.



Short Term Pool — Portfolio Summary 8/31/2026

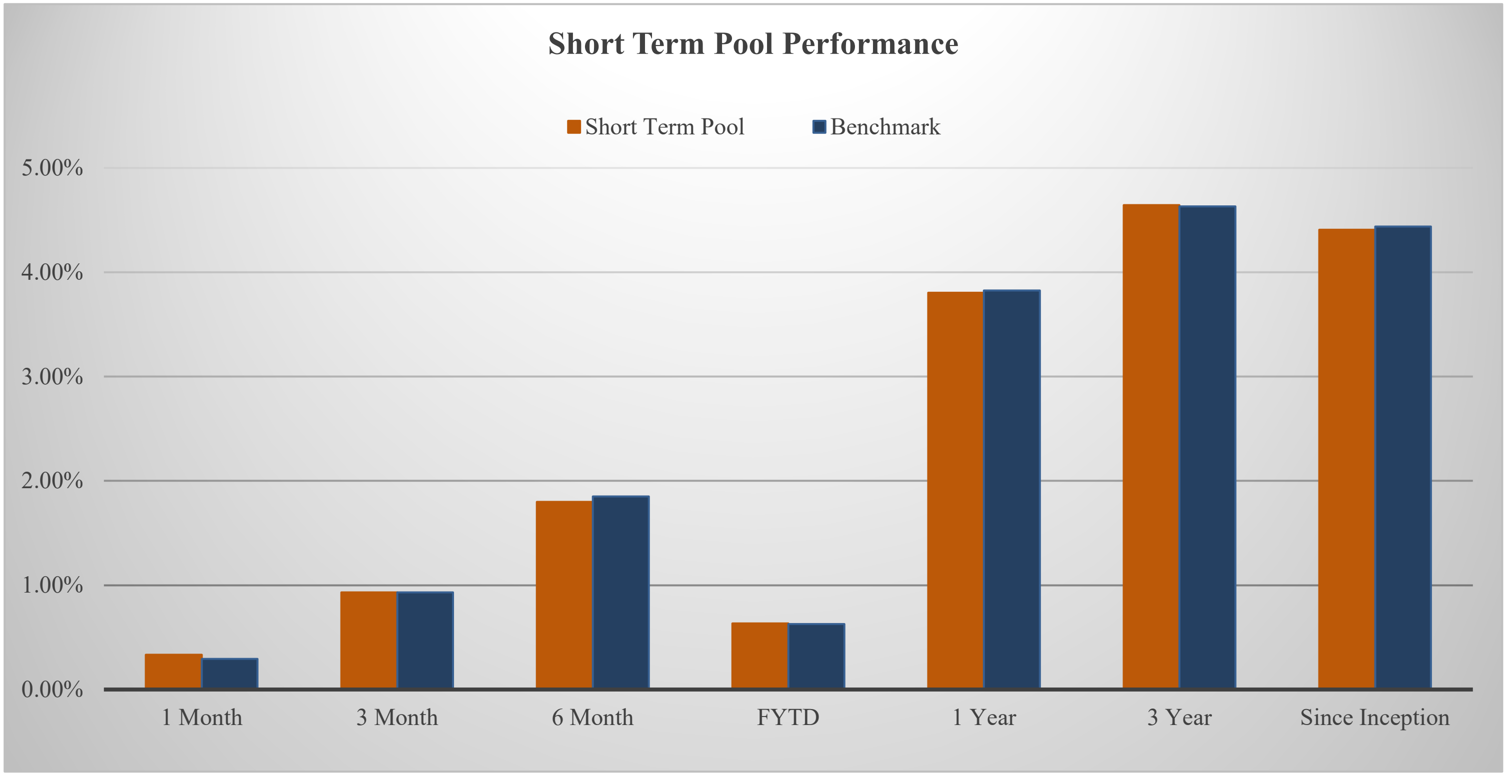
Security Type	Book Value	Market Value	Market Yield	Duration (Years)	Portfolio Distribution
Treasury Bills	$1,862,012,375	$1,862,012,376	3.81%	0.18	39.2%
Treasury Notes	$0	$0	0.00%	0.00	0.0%
Agency Discount Notes	$1,267,456,845	$1,267,456,845	3.06%	0.15	26.7%
Agency Notes	$625,000,000	$626,170,254	4.39%	1.60	13.2%
Commercial Paper	$48,929,313	$48,929,313	4.01%	0.52	1.0%
Asset Backed	$0	$0	0.00%	0.00	0.0%
Overnight Repurchase Agreements	$542,510,579	$542,510,579	3.67%	0.00	11.4%
Money Market Fund	$400,000,000	$400,000,000	3.66%	0.13	8.4%
	$4,745,909,111	**$4,747,079,366**	**3.66%**	**0.34**	**100.0%**



Short Term Pool — Performance Results July 2022 through August 2026

Time Period	Short Term Pool	Benchmark*
1 Month	0.334%	0.293%
3 Month	0.930%	0.930%
6 Month	1.800%	1.850%
FYTD	0.634%	0.629%
1 Year	3.802%	3.824%
3 Year	4.644%	4.631%
Since July 2022	4.407%	4.440%

* Benchmark is Bank of America Merrill Lynch 0-3 Month U.S. Treasury Bill Index.
Returns less than a year are unannualized.
Short Term Pool returns for all time periods listed are gross of management fee. Management fee is 0.05%, annualized.



Total Portfolio — Month End Summary and Earnings 8/31/2026

Pool	Value	Market Yield	Duration (Years)	Percentage	Change from Previous Month
Intermediate (Market)	$6,769,334,346	4.21%	1.14	47.8%	-$191,597,965
Limited (Amortized Cost)	$2,644,050,098	3.74%	0.10	18.7%	$161,009,673
Short Term (Market)	$4,747,079,366	3.66%	0.34	33.5%	-$218,211,900
	$14,160,463,809	**3.94%**	**0.68**	**100.0%**	**-$248,800,193**

Pool	Monthly Average Investable Balance	Monthly Earnings	FYTD	FY 2026	FY 2025	FY 2024
Intermediate	$6,844,789,254	$18,782,884	$32,125,532	$205,522,211	$270,885,612	$191,595,754
Limited	$2,448,361,924	$7,692,558	$16,974,233	$99,658,950	$132,650,373	$144,420,956
Short Term	$4,631,865,455	$15,187,731	$29,902,744	$216,328,266	$297,373,624	$334,728,840
	$13,925,016,633	**$41,663,174**	**$79,002,508**	**$521,509,427**	**$700,909,608**	**$670,745,550**