

	Market Value	3 Months	Fiscal Year to Date (1 Year)	3 Years	5 Years	10 Years	20 Years
Total Portfolio - Gross	429,606,394	5.83	12.88	11.81	9.81	12.60	7.07
70% SP500 30% Barclays Int Govt Cr		3.91	9.77	10.58	8.33	11.35	5.72
Total Equity	322,765,309	7.17	14.95	15.27	12.49	16.76	7.49
S P 500 Index		4.30	10.42	14.19	10.71	14.70	5.90
Total Fixed Income	106,841,086	1.91	6.87	2.19	2.42	3.00	4.14
Barclays US Government/Credit Interm Bond		2.59	6.93	1.99	2.39	3.24	4.44

	Market Value	3 Months	Fiscal Year to Date (1 Year)	1 Year	3 Years
Total Portfolio - Gross	429,606,394	5.83	12.88	12.88	11.81
Total Portfolio - Net	429,606,394	5.81	12.81	12.81	11.74
70% SP500 30% Barclays Int Govt Cr		3.91	9.77	9.77	10.58
Total Equity	322,765,309	7.17	14.95	14.95	15.27
S P 500 Index		4.30	10.42	10.42	14.19
Total Fixed Income	106,841,086	1.91	6.87	6.87	2.19
Barclays US Government/Credit Interm Bond		2.59	6.93	6.93	1.99

KENTUCKY JUDICIAL RETIREMENT FUND - DEFINED BENEFIT ACCOUNT		AS OF 06/30/2019		
Asset Allocation: Equities 75%	Fixed Income: 25%			
Security Description		Symbol	Units	Market Value
Equities - Common Stock				
ALLERGAN PLC SHS		AGN	58,500.00	\$9,794,655.00
ALPHABET INC CAP STK CL C		GOOG	11,870.00	\$12,830,401.70
APPLE INC COM		AAPL	114,300.00	\$22,622,256.00
BERKSHIRE HATHAWAY INC DEL CL B NEW		BRK B	62,500.00	\$13,323,125.00
CARMAX INC COM		KMX	122,000.00	\$10,593,260.00
CISCO SYS INC COM		CSCO	133,700.00	\$7,317,401.00
CVS HEALTH CORPORATION		CVS	148,300.00	\$8,080,867.00
DISNEY WALT CO COM		DIS	132,400.00	\$18,488,336.00
EXPEDITORS INTL WASH INC COM		EXPD	110,250.00	\$8,363,565.00
FASTENAL CO COM		FAST	329,600.00	\$10,741,664.00
GENERAL ELEC CO COM		GE	398,000.00	\$4,179,000.00
HARLEY DAVIDSON INC COM		HOG	56,600.00	\$2,027,978.00
HOME DEPOT INC COM		HD	103,000.00	\$21,420,910.00
JOHNSON & JOHNSON COM		JNJ	103,800.00	\$14,457,264.00
JPMORGAN CHASE & CO COM		JPM	188,300.00	\$21,051,940.00
MICROSOFT CORP COM		MSFT	183,000.00	\$24,514,680.00
NORTHERN TR CORP COM		NTRS	69,150.00	\$6,223,500.00
O REILLY AUTOMOTIVE INC NEW COM		ORLY	30,100.00	\$11,116,532.00
OMNICOM GROUP INC COM		OMC	109,650.00	\$8,985,817.50
PFIZER INC COM		PFE	231,400.00	\$10,024,248.00
PROGRESSIVE CORP OH COM		PGR	254,900.00	\$20,374,157.00
TE CONNECTIVITY LTD REG SHS		TEL	146,050.00	\$13,988,669.00
TJX COS INC NEW COM		TJX	187,800.00	\$9,930,864.00
UNION PAC CORP COM		UNP	59,000.00	\$9,977,490.00
US BANCORP DEL COM NEW		USB	244,600.00	\$12,817,040.00
WELLS FARGO & CO NEW COM		WFC	195,700.00	\$9,260,524.00
Total Equities - Common Stock			3,784,470.00	\$322,506,144.20
Fixed Income				
ALTRIA GROUP INC SR GLBL NT	4.00% DTD 10/31/2013 DUE 01/31/2024	MO 24	3,500,000.00	\$3,667,860.00

APPLE INC SR GLBL NT	3.45% DTD 05/06/2014 DUE 05/06/2024	AAPL24	3,500,000.00	\$3,702,965.00
AT&T INC SR GLBL NT	3.95% DTD 01/15/2016 DUE 01/15/2025	T 25	2,000,000.00	\$2,112,320.00
BERKSHIRE HATHAWAY FIN CORP SR NT	3.00% DTD 05/15/2012 DUE 05/15/2022	BRK 22	2,000,000.00	\$2,056,060.00
BLACKROCK INC SR NT	4.25% DTD 05/24/2011 DUE 05/24/2021	BLK 21	2,000,000.00	\$2,079,820.00
CISCO SYS INC SR NT	3.625% DTD 03/03/2014 DUE 03/04/2024	CSCO24	3,500,000.00	\$3,734,535.00
CUMMINS INC SR GLBL NT	3.65% DTD 09/24/2013 DUE 10/01/2023	CMI 23	3,500,000.00	\$3,687,775.00
CVS HEALTH CORP SR GLBL NT	3.875% DTD 07/20/2015 DUE 07/20/2025	CVS 25	3,500,000.00	\$3,654,630.00
FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS	3.14% DTD 06/11/2019 DUE 06/11/2029	FEDE29	3,500,000.00	\$3,518,760.00
GOLDMAN SACHS GRP INC MTN SR NT	5.375% DTD 03/08/2010 DUE 03/15/2020	GS 20	2,000,000.00	\$2,041,160.00
GOOGLE INC NT	3.625% DTD 05/19/2011 DUE 05/19/2021	ZZZ 21	2,000,000.00	\$2,060,040.00
HERSHEY CO SR NT	4.125% DTD 12/13/2010 DUE 12/01/2020	HSY 20	2,000,000.00	\$2,050,640.00
HOME DEPOT INC SR NT	3.75% DTD 09/10/2013 DUE 02/15/2024	HD 24	3,000,000.00	\$3,202,560.00
HSBC HLDGS PLC SR NT	4.00% DTD 03/30/2012 DUE 03/30/2022	HBC 22	3,500,000.00	\$3,648,855.00
INTEL CORP SR GLBL	3.70% DTD 07/29/2015 DUE 07/29/2025	INTC25	3,500,000.00	\$3,752,665.00
INTERNATIONAL BUSINESS MACHS SR GLBL NT	3.625% DTD 02/12/2014 DUE 02/12/2024	IBM 24	3,500,000.00	\$3,679,760.00
ISHARES 1-3 YEAR TREASURY BOND ETF		SHY	1,560.00	\$132,256.80
JPMORGAN CHASE & CO NT	4.40% DTD 07/22/2010 DUE 07/22/2020	JPM 20	3,000,000.00	\$3,066,600.00
MCDONALDS CORP MED TERM NT SR NT	2.625% DTD 09/30/2011 DUE 01/15/2022	MCD 22	2,000,000.00	\$2,022,040.00
MICROSOFT CORP NT	3.625% DTD 12/06/2013 DUE 12/15/2023	MSFT23	3,000,000.00	\$3,192,090.00
NORTHERN TR CORP SUB NT	3.95% DTD 10/31/2013 DUE 10/30/2025	NTRS25	3,500,000.00	\$3,778,530.00
O REILLY AUTOMOTIVE INC NEW SR NT	3.80% DTD 08/21/2012 DUE 09/01/2022	ORLY22	3,500,000.00	\$3,634,715.00
ONTARIO PROV CDA BD	4.00% DTD 10/07/2009 DUE 10/07/2019	OPCZ19	2,500,000.00	\$2,510,900.00
ORACLE CORP SR NT	3.625% DTD 07/16/2013 DUE 07/15/2023	ORCL23	3,500,000.00	\$3,690,610.00
PNC BK N A PITTSBURGH PA SUB NT	3.80% DTD 07/25/2013 DUE 07/25/2023	PNC 23	3,000,000.00	\$3,149,250.00
SCHLUMBERGER INVT SA SR NT	3.65% DTD 12/03/2013 DUE 12/01/2023	SLB 23	3,500,000.00	\$3,682,385.00
SHELL INTERNATIONAL FIN BV GTD NT	4.375% DTD 03/25/2010 DUE 03/25/2020	RDS 20	3,500,000.00	\$3,552,710.00
SYSCO CORP SR NT	3.75% DTD 09/28/2015 DUE 10/01/2025	SY 25	3,500,000.00	\$3,708,145.00
TENNESSEE VALLEY AUTH PWR BD	3.875% DTD 02/08/2011 DUE 02/15/2021	TVA 21	3,500,000.00	\$3,611,090.00
TOYOTA MTR CRD CORP MTN FR	3.40% DTD 09/15/2011 DUE 09/15/2021	TM 21	2,050,000.00	\$2,107,215.50
U S BANCORP MTNS BK ENT FR	3.70% DTD 01/30/2014 DUE 01/30/2024	UBS 24	3,500,000.00	\$3,709,580.00
UNION PAC CORP NT	4.00% DTD 08/02/2010 DUE 02/01/2021	UNP 21	2,000,000.00	\$2,051,540.00
UNION PAC CORP SR NT	4.163% DTD 06/23/2011 DUE 07/15/2022	UNP 22	1,500,000.00	\$1,574,715.00
US TREASURY BILL	DUE 07/09/2019	USTB19	144,000.00	\$143,911.20
VENTAS RLTY LTD PARTNERSHIP SR NT	4.25% DTD 02/10/2012 DUE 03/01/2022	VTR 22	3,000,000.00	\$3,132,660.00

WASHINGTON ST GO BDS 2011T TAXABLE	3.64% DTD 08/10/2010 DUE 08/01/2019		2,500,000.00	\$2,503,000.00
WELLS FARGO CO MTN SR NT	4.60% DTD 03/29/2011 DUE 04/01/2021	WFC 21	2,000,000.00	\$2,075,960.00
Total Fixed Income			101,195,560.00	\$105,680,308.50
GRAND TOTALS			104,980,030.00	\$428,186,452.70

	Market Value	3 Months	Fiscal Year to Date (1 Year)	3 Years	Inception to Date 06/01/2015
Total Portfolio - Gross	1,315,095	4.27	10.30	10.89	8.44
Total Portfolio - Net	1,315,095	4.25	10.21	10.80	8.36
70% SP500 30% Barclays Int Govt Cr		3.91	9.77	10.58	8.38
Total Equity	951,622	4.29	10.14	13.97	10.64
S P 500 Index		4.30	10.42	14.19	10.77
Total Fixed Income	358,102	4.25	11.34	3.77	3.72
Barclays US Government/Credit Interm Bond		2.59	6.93	1.99	2.37
Cash & Equivalents	5,371	.67	2.52	1.38	1.05
3 Mos Treasury Bill Rate		.60	2.36	1.47	1.12

KENTUCKY JUDICIAL RETIREMENT FUND - HYBRID CASH BALANCE ACCOUNT		AS OF 06/30/2019			
Asset Allocation: Equities 70%		Fixed Income 30%			
Security Description					
Equities		Symbol	Units	Market Value	
VANGUARD 500 INDEX INV FUND #40		VFINX	3,506.216	\$951,622.08	
Fixed Income					
ISHARES INTERMEDIATE CORP BOND ETF		CIU	6,130.00	\$349,103.50	
Money Market					
GOLDMAN SACHS FINANCIAL SQUARE		TREASURY SOLUTIONS FUND INST #520	FEDXX	14,321.67	\$14,321.67
Grand Totals			23,957.886	\$1,315,047.25	