

	Market Value	Fiscal Year to Date (3 Months)	1 Year	3 Years	5 Years	10 Years	20 Years	25 Years
<b>Total Portfolio - Gross</b>	<b>435,055,701</b>	<b>2.16</b>	<b>6.13</b>	<b>11.84</b>	<b>9.99</b>	<b>11.70</b>	<b>7.39</b>	<b>8.95</b>
70% SP500 30% Barclays Int Govt Cr		1.62	5.80	10.17	8.51	10.29	6.03	8.62
<b>Total Equity</b>	<b>328,387,447</b>	<b>2.37</b>	<b>5.54</b>	<b>15.13</b>	<b>12.60</b>	<b>15.25</b>	<b>8.07</b>	<b>10.81</b>
S P 500 Index		1.70	4.25	13.39	10.84	13.24	6.33	9.83
<b>Total Fixed Income</b>	<b>106,668,254</b>	<b>1.57</b>	<b>7.40</b>	<b>2.66</b>	<b>2.77</b>	<b>2.89</b>	<b>4.18</b>	<b>4.78</b>
Barclays US Government/Credit Interm Bond		1.37	8.17	2.40	2.68	3.05	4.46	4.98

	Market Value	Fiscal Year to Date (3 Months)	1 Year	3 Years
<b>Total Portfolio - Gross</b>	<b>435,055,701</b>	<b>2.16</b>	<b>6.13</b>	<b>11.84</b>
<b>Total Portfolio - Net</b>	<b>435,055,701</b>	<b>2.14</b>	<b>6.07</b>	<b>11.76</b>
70% SP500 30% Barclays Int Govt Cr		1.62	5.80	10.17
<b>Total Equity</b>	<b>328,387,447</b>	<b>2.37</b>	<b>5.54</b>	<b>15.13</b>
S P 500 Index		1.70	4.25	13.39
<b>Total Fixed Income</b>	<b>106,668,254</b>	<b>1.57</b>	<b>7.40</b>	<b>2.66</b>
Barclays US Government/Credit Interm Bond		1.37	8.17	2.40

KENTUCKY JUDICIAL RETIREMENT FUND -	DEFINED BENEFIT ACCOUNT	AS OF 09/30/2019		
Asset Allocation: Equities 75%	Fixed Income 25%			
Security Description		Symbol	Units	Market Value
<b>Equities - Common Stock</b>				
ALLERGAN PLC SHS		AGN	58,500.00	\$9,844,965.00
ALPHABET INC CAP STK CL C		GOOG	11,870.00	\$14,469,530.00
APPLE INC COM		AAPL	114,300.00	\$25,599,771.00
BANK OF AMERICA CORP COM		BAC	236,000.00	\$6,884,120.00
BERKSHIRE HATHAWAY INC DEL CL B NEW		BRK B	72,500.00	\$15,081,450.00
CARMAX INC COM		KMX	122,000.00	\$10,736,000.00
CISCO SYS INC COM		CSCO	133,700.00	\$6,606,117.00
DISNEY WALT CO COM		DIS	132,400.00	\$17,254,368.00
EXPEDITORS INTL WASH INC COM		EXPD	110,250.00	\$8,190,472.50
FASTENAL CO COM		FAST	329,600.00	\$10,768,032.00
GENERAL ELEC CO COM		GE	398,000.00	\$3,558,120.00
HARLEY DAVIDSON INC COM		HOG	56,600.00	\$2,035,902.00
HOME DEPOT INC COM		HD	103,000.00	\$23,898,060.00
JOHNSON & JOHNSON COM		JNJ	103,800.00	\$13,429,644.00
JPMORGAN CHASE & CO COM		JPM	188,300.00	\$22,161,027.00
MICROSOFT CORP COM		MSFT	183,000.00	\$25,442,490.00
NORTHERN TR CORP COM		NTRS	69,150.00	\$6,453,078.00
O REILLY AUTOMOTIVE INC NEW COM		ORLY	30,100.00	\$11,995,151.00
OMNICOM GROUP INC COM		OMC	109,650.00	\$8,585,595.00
PFIZER INC COM		PFE	231,400.00	\$8,314,202.00
PROGRESSIVE CORP OH COM		PGR	254,900.00	\$19,691,025.00
TE CONNECTIVITY LTD REG SHS		TEL	146,050.00	\$13,608,939.00
TJX COS INC NEW COM		TJX	187,800.00	\$10,467,972.00
UNION PAC CORP COM		UNP	59,000.00	\$9,556,820.00
US BANCORP DEL COM NEW		USB	244,600.00	\$13,536,164.00
WELLS FARGO & CO NEW COM		WFC	195,700.00	\$9,871,108.00
<b>Total Equities - Common Stock</b>			<b>3,882,170.00</b>	<b>\$328,040,122.50</b>
<b>Fixed Income</b>				
ALTRIA GROUP INC SR GLBL NT	4.00% DTD 10/31/2013 DUE 01/31/2024	MO 24	3,500,000.00	\$3,689,280.00

APPLE INC SR GLBL NT	3.45% DTD 05/06/2014 DUE 05/06/2024	AAPL24	3,500,000.00	\$3,726,205.00
AT&T INC SR GLBL NT	3.95% DTD 01/15/2016 DUE 01/15/2025	T 25	2,000,000.00	\$2,135,340.00
BERKSHIRE HATHAWAY FIN CORP SR NT	3.00% DTD 05/15/2012 DUE 05/15/2022	BRK 22	2,000,000.00	\$2,058,020.00
BLACKROCK INC SR NT	4.25% DTD 05/24/2011 DUE 05/24/2021	BLK 21	2,000,000.00	\$2,078,520.00
CISCO SYS INC SR NT	3.625% DTD 03/03/2014 DUE 03/04/2024	CSCO24	3,500,000.00	\$3,752,560.00
CUMMINS INC SR GLBL NT	3.65% DTD 09/24/2013 DUE 10/01/2023	CMI 23	3,500,000.00	\$3,705,800.00
CVS HEALTH CORP SR GLBL NT	3.875% DTD 07/20/2015 DUE 07/20/2025	CVS 25	3,500,000.00	\$3,703,210.00
FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS	3.14% DTD 06/11/2019 DUE 06/11/2029	FEDE29	3,500,000.00	\$3,517,640.00
FEDERAL HOME LOAN BKS CONS BDS	3.69% DTD 01/22/2019 DUE 01/22/2029	FEDE29	1,950,000.00	\$1,991,203.50
GOLDMAN SACHS GRP INC MTN SR NT	5.375% DTD 03/08/2010 DUE 03/15/2020	GS 20	2,000,000.00	\$2,028,760.00
GOOGLE INC NT	3.625% DTD 05/19/2011 DUE 05/19/2021	ZZZ 21	2,000,000.00	\$2,054,520.00
HERSHEY CO SR NT	4.125% DTD 12/13/2010 DUE 12/01/2020	HSY 20	2,000,000.00	\$2,045,000.00
HOME DEPOT INC SR NT	3.75% DTD 09/10/2013 DUE 02/15/2024	HD 24	3,000,000.00	\$3,224,310.00
HSBC HLDGS PLC SR NT	4.00% DTD 03/30/2012 DUE 03/30/2022	HBC 22	3,500,000.00	\$3,652,495.00
INTEL CORP SR GLBL	3.70% DTD 07/29/2015 DUE 07/29/2025	INTC25	3,500,000.00	\$3,792,565.00
INTERNATIONAL BUSINESS MACHS SR GLBL NT	3.625% DTD 02/12/2014 DUE 02/12/2024	IBM 24	3,500,000.00	\$3,711,750.00
ISHARES 1-3 YEAR TREASURY BOND ETF		SHY	1,560.00	\$132,319.20
JPMORGAN CHASE & CO NT	4.40% DTD 07/22/2010 DUE 07/22/2020	JPM 20	3,000,000.00	\$3,056,340.00
MCDONALDS CORP MED TERM NT SR NT	2.625% DTD 09/30/2011 DUE 01/15/2022	MCD 22	2,000,000.00	\$2,030,440.00
MICROSOFT CORP NT	3.625% DTD 12/06/2013 DUE 12/15/2023	MSFT23	3,000,000.00	\$3,208,620.00
NORTHERN TR CORP SUB NT	3.95% DTD 10/31/2013 DUE 10/30/2025	NTRS25	3,500,000.00	\$3,808,035.00
O REILLY AUTOMOTIVE INC NEW SR NT	3.80% DTD 08/21/2012 DUE 09/01/2022	ORLY22	3,500,000.00	\$3,631,880.00
OMNICOM GROUP INC SR GLBL	3.60% DTD 04/06/2016 DUE 04/15/2026	OMC 26	3,000,000.00	\$3,162,450.00
ONTARIO PROV CDA BD	4.00% DTD 10/07/2009 DUE 10/07/2019	OPCZ19	2,500,000.00	\$2,500,625.00
ORACLE CORP SR NT	3.625% DTD 07/16/2013 DUE 07/15/2023	ORCL23	3,500,000.00	\$3,695,650.00
PNC BK N A PITTSBURGH PA SUB NT	3.80% DTD 07/25/2013 DUE 07/25/2023	PNC 23	3,000,000.00	\$3,161,400.00
SCHLUMBERGER INVT SA SR NT	3.65% DTD 12/03/2013 DUE 12/01/2023	SLB 23	3,500,000.00	\$3,700,515.00
SHELL INTERNATIONAL FIN BV GTD NT	4.375% DTD 03/25/2010 DUE 03/25/2020	RDS 20	3,500,000.00	\$3,539,865.00
SYSCO CORP SR NT	3.75% DTD 09/28/2015 DUE 10/01/2025	SY 25	3,500,000.00	\$3,757,180.00
TENNESSEE VALLEY AUTH PWR BD	3.875% DTD 02/08/2011 DUE 02/15/2021	TVA 21	3,500,000.00	\$3,598,525.00
TOYOTA MTR CRD CORP MTN FR	3.40% DTD 09/15/2011 DUE 09/15/2021	TM 21	2,050,000.00	\$2,110,454.50
U S BANCORP MTNS BK ENT FR	3.70% DTD 01/30/2014 DUE 01/30/2024	UBS 24	3,500,000.00	\$3,732,295.00
UNION PAC CORP NT	4.00% DTD 08/02/2010 DUE 02/01/2021	UNP 21	2,000,000.00	\$2,046,380.00
UNION PAC CORP SR NT	4.163% DTD 06/23/2011 DUE 07/15/2022	UNP 22	1,500,000.00	\$1,578,765.00

VENTAS RLTY LTD PARTNERSHIP SR NT	4.25% DTD 02/10/2012 DUE 03/01/2022	VTR 22	0.00	\$0.00
WELLS FARGO CO MTN SR NT	4.60% DTD 03/29/2011 DUE 04/01/2021	WFC 21	2,000,000.00	\$2,072,900.00
<b>Total Fixed Income</b>			<b>100,501,560.00</b>	<b>\$105,391,817.20</b>
<b>Grand Totals</b>			<b>104,383,730.00</b>	<b>\$433,431,939.70</b>

	Market Value	Fiscal Year to Date (3 Months)	1 Year	3 Years	Inception to Date 06/01/2015
<b>Total Portfolio - Gross</b>	<b>1,513,111</b>	<b>1.89</b>	<b>6.34</b>	<b>10.56</b>	<b>8.41</b>
<b>Total Portfolio - Net</b>	<b>1,513,111</b>	<b>1.87</b>	<b>6.25</b>	<b>10.47</b>	<b>8.32</b>
70% SP500 30% Barclays Int Govt Cr		1.62	5.80	10.17	8.27
<b>Total Equity</b>	<b>1,088,464</b>	<b>1.87</b>	<b>4.28</b>	<b>13.27</b>	<b>10.47</b>
S P 500 Index		1.70	4.25	13.39	10.55
<b>Total Fixed Income</b>	<b>419,027</b>	<b>2.61</b>	<b>13.39</b>	<b>4.44</b>	<b>4.12</b>
Barclays US Government/Credit Interm Bond		1.37	8.17	2.40	2.55
<b>Cash &amp; Equivalents</b>	<b>5,620</b>	<b>.65</b>	<b>2.50</b>	<b>1.59</b>	<b>1.14</b>
3 Mos Treasury Bill Rate		.51	2.35	1.62	1.18

KENTUCKY JUDICIAL RETIREMENT FUND - HYBRID CASH BALANCE ACCOUNT		AS OF 09/30/2019			
Asset Allocation: Equities 70%		Fixed Income 30%			
Security Description					
Equities		Symbol	Units	Market Value	
VANGUARD 500 INDEX INV FUND #40		VFINX	3,886.066	\$1,067,463.47	
Fixed Income					
ISHARES INTERMEDIATE CORP BOND ETF		CIU	3,621.00	\$409,969.62	
Money Market					
GOLDMAN SACHS FINANCIAL SQUARE		TREASURY SOLUTIONS FUND INST #520	FEDXX	35,667.75	\$35,667.75
Grand Totals			43,174.816	\$1,513,100.84	