

KY JUDICIAL RET DEFINED BENEFIT AGT (920005014)

Managed since: January 01, 1993

	Market Value	3 Months	Fiscal Year to Date (9 Months)	1 Year	5 Years	10 Years	20 Years	25 Years
Total Portfolio - Gross	379,047,010	-16.46	-7.96	-2.60	5.94	9.51	6.51	8.21
70% SP500 30% Barclays Int Govt Cr		-13.30	-6.25	-2.59	5.75	8.48	4.98	7.93
Total Equity	281,939,284	-21.11	-11.06	-4.68	7.18	12.09	6.78	9.79
S P 500 Index		-19.60	-10.82	-6.98	6.73	10.53	4.79	8.85
Total Fixed Income	97,064,436	-.38	1.80	3.75	2.35	2.71	4.10	4.61
Barclays US Government/Credit Interm Bond		2.40	4.19	6.88	2.76	3.14	4.53	4.92

KENTUCKY JUDICIAL RETIREMENT FUND -
Asset Allocation: Equities 75%

DEFINED BENEFIT ACCOUNT
Fixed Income 25%

AS OF 03/31/2020

Security Description	Symbol	Units	Market Value
Equities - Common Stock			
ALLERGAN PLC SHS	AGN	18,000.00	\$3,187,800.00
ALPHABET INC CAP STK CL C	GOOG	11,870.00	\$13,802,554.70
APPLE INC COM	AAPL	96,000.00	\$24,411,840.00
BANK OF AMERICA CORP COM	BAC	236,000.00	\$5,010,280.00
BERKSHIRE HATHAWAY INC DEL CL B NEW	BRK B	99,500.00	\$18,191,585.00
CARMAX INC COM	KMX	122,000.00	\$6,567,260.00
CISCO SYS INC COM	CSCO	133,700.00	\$5,255,747.00
DISNEY WALT CO COM	DIS	161,400.00	\$15,591,240.00
EXPEDITORS INTL WASH INC COM	EXPD	110,250.00	\$7,355,880.00
FASTENAL CO COM	FAST	329,600.00	\$10,300,000.00
GENERAL ELEC CO COM	GE	689,000.00	\$5,470,660.00
HARLEY DAVIDSON INC COM	HOG	56,600.00	\$1,071,438.00
HOME DEPOT INC COM	HD	103,000.00	\$19,231,130.00
JOHNSON & JOHNSON COM	JNJ	103,800.00	\$13,611,294.00
JPMORGAN CHASE & CO COM	JPM	198,000.00	\$17,825,940.00
MICROSOFT CORP COM	MSFT	148,000.00	\$23,341,080.00
NORTHERN TR CORP COM	NTRS	69,150.00	\$5,218,059.00
O REILLY AUTOMOTIVE INC NEW COM	ORLY	30,100.00	\$9,061,605.00
OMNICOM GROUP INC COM	OMC	109,650.00	\$6,019,785.00
PFIZER INC COM	PFE	294,000.00	\$9,596,160.00
PROGRESSIVE CORP OH COM	PGR	283,000.00	\$20,896,720.00
TE CONNECTIVITY LTD REG SHS	TEL	146,050.00	\$9,198,229.00
TJX COS INC NEW COM	TJX	187,800.00	\$8,978,718.00
UNION PAC CORP COM	UNP	59,000.00	\$8,321,360.00
US BANCORP DEL COM NEW	USB	244,600.00	\$8,426,470.00
WELLS FARGO & CO NEW COM	WFC	195,700.00	\$5,616,590.00
Total Equities - Common Stock		4,235,770.00	\$281,559,424.70

Fixed Income			
ALTRIA GROUP	4.00% DTD 10/31/2013 DUE 01/31/2024	MO 24	3,500,000.00
APPLE INC SR GLBL NT	3.45% DTD 05/06/2014 DUE 05/06/2024	AAPL24	3,500,000.00
AT&T INC SR GLBL NT	3.95% DTD 01/15/2016 DUE 01/15/2025	T 25	2,000,000.00
BERKSHIRE HATHAWAY FIN CORP SR NT	3.00% DTD 05/15/2012 DUE 05/15/2022	BRK 22	2,000,000.00
BLACKROCK INC SR NT	4.25% DTD 05/24/2011 DUE 05/24/2021	BLK 21	2,000,000.00
CISCO SYS INC SR NT	3.625% DTD 03/03/2014 DUE 03/04/2024	CSCO24	3,500,000.00
CUMMINS INC SR GLBL NT	3.65% DTD 09/24/2013 DUE 10/01/2023	CMI 23	3,500,000.00
CVS HEALTH CORP SR GLBL NT	3.875% DTD 07/20/2015 DUE 07/20/2025	CVS 25	3,500,000.00
FEDERAL FARM CR BKS CONS SYSTEMWIDE BDS	3.14% DTD 06/11/2019 DUE 06/11/2029	FEDE29	3,500,000.00
FEDERAL HOME LOAN BKS CONS BDS	3.69% DTD 01/22/2019 DUE 01/22/2029	FEDE29	1,950,000.00
GOOGLE INC NT	3.625% DTD 05/19/2011 DUE 05/19/2021	ZZZ 21	2,000,000.00
HERSHEY CO SR NT	4.125% DTD 12/13/2010 DUE 12/01/2020	HSY 20	2,000,000.00
HOME DEPOT INC SR NT	3.75% DTD 09/10/2013 DUE 02/15/2024	HD 24	3,000,000.00
HSBC HLDGS PLC SR NT	4.00% DTD 03/30/2012 DUE 03/30/2022	HBC 22	3,500,000.00
INTEL CORP SR GLBL	3.70% DTD 07/29/2015 DUE 07/29/2025	INTC25	3,500,000.00
INTERNATIONAL BUSINESS MACHS SR GLBL NT	3.625% DTD 02/12/2014 DUE 02/12/2024	IBM 24	3,500,000.00
ISHARES 1-3 YEAR TREASURY BOND ETF		SHY	1,560.00
JPMORGAN CHASE & CO NT	4.40% DTD 07/22/2010 DUE 07/22/2020	JPM 20	3,000,000.00
MCDONALDS CORP MED TERM NT SR NT	2.625% DTD 09/30/2011 DUE 01/15/2022	MCD 22	2,000,000.00
MICROSOFT CORP NT	3.625% DTD 12/06/2013 DUE 12/15/2023	MSFT23	3,000,000.00
NORTHERN TR CORP SUB NT	3.95% DTD 10/31/2013 DUE 10/30/2025	NTRS25	3,500,000.00
O REILLY AUTOMOTIVE INC NEW SR NT	3.80% DTD 08/21/2012 DUE 09/01/2022	ORLY22	3,500,000.00
OMNICOM GROUP INC SR GLBL	3.60% DTD 04/06/2016 DUE 04/15/2026	OMC 26	3,000,000.00
ORACLE CORP SR NT	3.625% DTD 07/16/2013 DUE 07/15/2023	ORCL23	3,500,000.00
PNC BK N A PITTSBURGH PA SUB NT	3.80% DTD 07/25/2013 DUE 07/25/2023	PNC 23	3,000,000.00
SCHLUMBERGER INVT SA SR NT	3.65% DTD 12/03/2013 DUE 12/01/2023	SLB 23	3,500,000.00
SYSCO CORP SR NT	3.75% DTD 09/28/2015 DUE 10/01/2025	SY 25	3,500,000.00
TENNESSEE VALLEY AUTH PWR BD	3.875% DTD 02/08/2011 DUE 02/15/2021	TVA 21	3,500,000.00
TOYOTA MTR CRD CORP MTN FR	3.40% DTD 09/15/2011 DUE 09/15/2021	TM 21	2,050,000.00
U S BANCORP MTNS BK ENT FR	3.70% DTD 01/30/2014 DUE 01/30/2024	UBS 24	3,500,000.00
UNION PAC CORP NT	4.00% DTD 08/02/2010 DUE 02/01/2021	UNP 21	2,000,000.00
UNION PAC CORP SR NT	4.163% DTD 06/23/2011 DUE 07/15/2022	UNP 22	1,500,000.00
WELLS FARGO CO MTN SR NT	4.60% DTD 03/29/2011 DUE 04/01/2021	WFC 21	2,000,000.00
Total Fixed Income			92,501,560.00

Grand Totals **96,737,330.00** **\$377,534,178.90**

KY JUDICIAL RET HYBRID CASH BAL AGT (920007010)

Managed since: June 01, 2015

Performance Overview

	Market Value	3 Months	Fiscal Year to Date (9 Months)	1 Year	3 Years	Inception to Date 06/01/2015
Total Portfolio - Gross	1,517,012	-13.81	-6.38	-2.38	5.18	5.64
70% SP500 30% Barclays Int Govt Cr		-13.30	-6.25	-2.59	4.99	5.61
Total Equity	1,034,206	-19.63	-10.71	-6.88	4.99	6.39
S P 500 Index		-19.60	-10.82	-6.98	5.10	6.47
Total Fixed Income	470,123	2.19	5.12	9.58	5.62	4.20
Barclays US Government/Credit Interm Bond		2.40	4.19	6.88	3.79	2.87
Cash & Equivalents	12,684	.34	1.45	2.14	1.79	1.19
3 Mos Treasury Bill Rate		.30	1.22	1.82	1.76	1.20

KENTUCKY JUDICIAL RETIREMENT FUND - HYBRID CASH BALANCE ACCOUNT

AS OF 03/31/2020

Asset Allocation: Equities 70% Fixed Income 30%

Security Description					
Equities		Symbol	Units	Market Value	
VANGUARD 500 INDEX INV FUND #40		VFINX	4,335.202	\$1,034,205.79	
Fixed Income					
ISHARES INTERMEDIATE CORP BOND ETF		CIU	4,098.00	\$470,122.56	
Money Market					
GOLDMAN SACHS FINANCIAL SQUARE		TREASURY SOLUTIONS FUND INST #520	FEDXX	12,670.57	\$12,670.57
Grand Totals			21,103.772	\$1,516,998.92	