

## KY JUDICIAL RET DEFINED BENEFIT AGT (920005014)

Managed since: January 01, 1993

	Market Value	3 Months	Fiscal Year to Date (1 Year)	5 Years	10 Years	20 Years	25 Years
<b>Total Portfolio - Gross</b>	<b>437,610,843</b>	<b>15.27</b>	<b>6.09</b>	<b>8.92</b>	<b>11.85</b>	<b>7.03</b>	<b>8.58</b>
70% SP500 30% Barclays Int Govt Cr		15.08	7.89	8.76	10.84	5.79	8.20
<b>Total Equity</b>	<b>333,624,381</b>	<b>18.99</b>	<b>5.83</b>	<b>10.86</b>	<b>15.42</b>	<b>7.31</b>	<b>10.27</b>
S P 500 Index		20.54	7.51	10.73	13.99	5.91	9.27
<b>Total Fixed Income</b>	<b>103,986,462</b>	<b>4.73</b>	<b>6.61</b>	<b>3.37</b>	<b>2.99</b>	<b>4.27</b>	<b>4.57</b>
Barclays US Government/Credit Interm Bond		2.81	7.12	3.46	3.13	4.58	4.83

KENTUCKY JUDICIAL RETIREMENT FUND -  
Asset Allocation : Equities 75%

DEFINED BENEFIT ACCOUNT  
Fixed Income 25%

AS OF 06/30/2020

Security Description	Symbol	Units	Market Value
<b>Equities - Common Stock</b>			
ALPHABET INC CAP STK CL C	GOOG	11,870.00	\$16,779,550.70
APPLE INC COM	AAPL	77,000.00	\$28,089,600.00
BANK OF AMERICA CORP COM	BAC	236,000.00	\$5,605,000.00
BERKSHIRE HATHAWAY INC DEL CL B NEW	BRK B	99,500.00	\$17,761,745.00
CARMAX INC COM	KMX	122,000.00	\$10,925,100.00
CISCO SYS INC COM	CSCO	133,700.00	\$6,235,768.00
DISNEY WALT CO COM	DIS	161,400.00	\$17,997,714.00
EXPEDITORS INTL WASH INC COM	EXPD	110,250.00	\$8,383,410.00
FACEBOOK INC CL A	FB	44,200.00	\$10,036,494.00
FASTENAL CO COM	FAST	320,400.00	\$13,725,936.00
GENERAL ELEC CO COM	GE	689,000.00	\$4,705,870.00
HOME DEPOT INC COM	HD	99,400.00	\$24,900,694.00
ISHARES 1-3 YEAR TREASURY BOND ETF	SHY	1,560.00	\$135,111.60
JOHNSON & JOHNSON COM	JNJ	103,800.00	\$14,597,394.00
JPMORGAN CHASE & CO COM	JPM	198,000.00	\$18,623,880.00
MICROSOFT CORP COM	MSFT	148,000.00	\$30,119,480.00
NORTHERN TR CORP COM	NTRS	69,150.00	\$5,486,361.00
O REILLY AUTOMOTIVE INC NEW COM	ORLY	30,100.00	\$12,692,267.00
OMNICOM GROUP INC COM	OMC	164,650.00	\$8,989,890.00
PFIZER INC COM	PFE	294,000.00	\$9,613,800.00
PROGRESSIVE CORP OH COM	PGR	283,000.00	\$22,671,130.00
TE CONNECTIVITY LTD REG SHS	TEL	146,050.00	\$11,910,377.50
TJX COS INC NEW COM	TJX	187,800.00	\$9,495,168.00
UNION PAC CORP COM	UNP	59,000.00	\$9,975,130.00
US BANCORP DEL COM NEW	USB	244,600.00	\$9,006,172.00
WELLS FARGO & CO NEW COM	WFC	195,700.00	\$5,009,920.00
<b>Total Equities - Common Stock</b>		<b>4,230,130.00</b>	<b>\$333,472,962.80</b>
<b>Fixed Income</b>			
ABBVIE INC SR GLBL	3.20% DTD 05/12/2016 DUE 05/14/2026 ABBV26	2,000,000.00	\$2,198,880.00

ALTRIA GROUP INC SR GLBL NT	4.00% DTD 10/31/2013 DUE 01/31/2024	MO 24	3,500,000.00	\$3,853,780.00
APPLE INC SR GLBL NT	3.45% DTD 05/06/2014 DUE 05/06/2024	AAPL24	3,500,000.00	\$3,861,865.00
AT&T INC SR GLBL NT	3.95% DTD 01/15/2016 DUE 01/15/2025	T 25	2,000,000.00	\$2,238,320.00
BERKSHIRE HATHAWAY FIN CORP SR NT	3.00% DTD 05/15/2012 DUE 05/15/2022	BRK 22	2,000,000.00	\$2,097,860.00
BLACKROCK INC SR NT	4.25% DTD 05/24/2011 DUE 05/24/2021	BLK 21	2,000,000.00	\$2,066,900.00
CISCO SYS INC SR NT	3.625% DTD 03/03/2014 DUE 03/04/2024	CSCO24	3,500,000.00	\$3,898,790.00
CUMMINS INC SR GLBL NT	3.65% DTD 09/24/2013 DUE 10/01/2023	CMI 23	3,500,000.00	\$3,804,640.00
CVS HEALTH CORP SR GLBL NT	3.875% DTD 07/20/2015 DUE 07/20/2025	CVS 25	3,500,000.00	\$3,933,475.00
FEDERAL HOME LOAN BKS CONS BDS	3.69% DTD 01/22/2019 DUE 01/22/2029	FEDE29	1,950,000.00	\$1,985,919.00
GOOGLE INC NT	3.625% DTD 05/19/2011 DUE 05/19/2021	ZZZ 21	2,000,000.00	\$2,057,640.00
HERSHEY CO SR NT	4.125% DTD 12/13/2010 DUE 12/01/2020	HSY 20	2,000,000.00	\$2,030,180.00
HOME DEPOT INC SR NT	3.75% DTD 09/10/2013 DUE 02/15/2024	HD 24	3,000,000.00	\$3,316,290.00
HSBC HLDGS PLC SR NT	4.00% DTD 03/30/2012 DUE 03/30/2022	HBC 22	3,500,000.00	\$3,693,585.00
INTEL CORP SR GLBL	3.70% DTD 07/29/2015 DUE 07/29/2025	INTC25	3,500,000.00	\$3,976,595.00
INTERNATIONAL BUSINESS MACHS SR GLBL	NT 3.625% DTD 02/12/2014 DUE	IBM 24	3,500,000.00	\$3,851,855.00
JPMORGAN CHASE & CO NT	4.40% DTD 07/22/2010 DUE 07/22/2020	JPM 20	3,000,000.00	\$3,006,360.00
JPMORGAN CHASE & CO SR NT	2.95% DTD 07/21/2016 DUE 10/01/2026	JPM 26	1,500,000.00	\$1,647,465.00
MCDONALDS CORP MED TERM NT SR NT	2.625% DTD 09/30/2011 DUE 01/15/2022	MCD 22	2,000,000.00	\$2,067,180.00
MICROSOFT CORP NT	3.625% DTD 12/06/2013 DUE 12/15/2023	MSFT23	3,000,000.00	\$3,311,430.00
NORTHERN TR CORP SUB NT	3.95% DTD 10/31/2013 DUE 10/30/2025	NTRS25	3,500,000.00	\$4,038,405.00
O REILLY AUTOMOTIVE INC NEW SR NT	3.80% DTD 08/21/2012 DUE 09/01/2022	ORLY22	3,500,000.00	\$3,675,945.00
OMNICOM GROUP INC SR GLBL	3.60% DTD 04/06/2016 DUE 04/15/2026	OMC 26	3,000,000.00	\$3,347,700.00
ORACLE CORP SR NT	3.625% DTD 07/16/2013 DUE 07/15/2023	ORCL23	3,500,000.00	\$3,813,145.00
PFIZER INC GLBL NT	2.625% DTD 03/27/2020 DUE 04/01/2030	PFE 30	2,500,000.00	\$2,754,050.00
PNC BK N A PITTSBURGH PA SUB NT	3.80% DTD 07/25/2013 DUE 07/25/2023	PNC 23	3,000,000.00	\$3,262,740.00
SCHLUMBERGER INVT SA SR NT	3.65% DTD 12/03/2013 DUE 12/01/2023	SLB 23	3,500,000.00	\$3,757,460.00
SYSCO CORP SR NT	3.75% DTD 09/28/2015 DUE 10/01/2025	SY 25	3,500,000.00	\$3,832,115.00
TENNESSEE VALLEY AUTH PWR BD	3.875% DTD 02/08/2011 DUE 02/15/2021	TVA 21	3,500,000.00	\$3,579,310.00
TOYOTA MTR CRD CORP MTN FR	3.40% DTD 09/15/2011 DUE 09/15/2021	TM 21	2,050,000.00	\$2,119,782.00
U S BANCORP MTNS BK ENT FR	3.70% DTD 01/30/2014 DUE 01/30/2024	UBS 24	3,500,000.00	\$3,861,900.00
UNION PAC CORP NT	4.00% DTD 08/02/2010 DUE 02/01/2021	UNP 21	2,000,000.00	\$2,023,500.00
UNION PAC CORP SR NT	4.163% DTD 06/23/2011 DUE 07/15/2022	UNP 22	1,500,000.00	\$1,596,165.00
WELLS FARGO CO MTN SR NT	4.60% DTD 03/29/2011 DUE 04/01/2021	WFC 21	2,000,000.00	\$2,061,880.00
<b>Total Fixed Income</b>			<b>95,000,000.00</b>	<b>\$102,623,106.00</b>

Grant Totals

99,230,130.00

\$436,096,068.80

## KY JUDICIAL RET HYBRID CASH BAL AGT

Managed since: June 01, 2015

## Performance Overview

	Market Value	3 Months	Fiscal Year to Date (1 Year)	3 Years	5 Years	Inception to Date 06/01/2015
<b>Total Portfolio - Gross</b>	<b>1,828,544</b>	<b>14.92</b>	<b>7.59</b>	<b>9.25</b>	<b>8.76</b>	<b>8.28</b>
<b>Total Portfolio - Net</b>	<b>1,828,544</b>	<b>14.90</b>	<b>7.51</b>	<b>9.16</b>	<b>8.67</b>	<b>8.19</b>
70% SP500 30% Barclays Int Govt Cr		15.08	7.89	9.14	8.76	8.28
<b>Total Equity</b>	<b>1,304,643</b>	<b>20.53</b>	<b>7.62</b>	<b>10.63</b>	<b>10.61</b>	<b>10.04</b>
S P 500 Index		20.54	7.51	10.73	10.73	10.12
<b>Total Fixed Income</b>	<b>509,257</b>	<b>3.12</b>	<b>8.40</b>	<b>6.22</b>	<b>4.88</b>	<b>4.62</b>
Barclays US Government/Credit Interm Bond		2.81	7.12	4.43	3.46	3.28
<b>Cash &amp; Equivalents</b>	<b>14,644</b>	<b>.04</b>	<b>1.50</b>	<b>1.75</b>	<b>1.15</b>	<b>1.14</b>
3 Mos Treasury Bill Rate		.04	1.26	1.70	1.17	1.15

KENTUCKY JUDICIAL RETIREMENT FUND - HYBRID CASH BALANCE ACCOUNT

AS OF 06/30/2020

Asset Allocation: Equities 70% Fixed Income 30%

Security Description					
Equities		Symbol	Units	Market Value	
VANGUARD 500 INDEX INV FUND #40		VFINX	4,560.255	\$1,304,643.35	
Fixed Income					
ISHARES INTERMEDIATE CORP BOND ETF		CIU	4,250.00	\$500,310.00	
Money Market					
GOLDMAN SACHS FINANCIAL SQUARE		TREASURY SOLUTIONS FUND INST #520	FEDXX	23,592.62	\$23,592.62
Grand Totals			32,402.875	\$1,828,545.97	