

KY LEGISLATORS RET DEFINED BEN AGT (920006012)

Managed since: January 01, 1993

	Market Value	3 Months	Fiscal Year to Date (1 Year)	5 Years	10 Years	20 Years	25 Years
Total Portfolio - Gross	126,378,591	15.23	6.09	8.88	11.83	7.02	8.51
70% SP500 30% Barclays Int Govt Cr		15.08	7.89	8.76	10.84	5.79	8.20
Total Equity	97,425,603	18.95	5.79	10.82	15.39	7.34	10.00
S P 500 Index		20.54	7.51	10.73	13.99	5.91	9.27
Total Fixed Income	28,952,989	4.64	6.63	3.44	3.01	4.27	4.59
Barclays US Government/Credit Interm Bond		2.81	7.12	3.46	3.13	4.58	4.83

KENTUCKY LEGISLATORS RETIREMENT FUND -

DEFINED BENEFIT ACCOUNT

As of 06/30/2020

Asset Allocation : Equities 75%

Fixed Income 25%

Security Description		Symbol	Units	Market Value
Equities - Common Stock				
ALPHABET INC CAP STK CL C		GOOG	3,500.00	\$4,947,635.00
APPLE INC COM		AAPL	22,500.00	\$8,208,000.00
BANK OF AMERICA CORP COM		BAC	69,100.00	\$1,641,125.00
BERKSHIRE HATHAWAY INC DEL CL B NEW		BRK B	29,200.00	\$5,212,492.00
CARMAX INC COM		KMX	35,000.00	\$3,134,250.00
CISCO SYS INC COM		CSCO	39,400.00	\$1,837,616.00
DISNEY WALT CO COM		DIS	47,000.00	\$5,240,970.00
EXPEDITORS INTL WASH INC COM		EXPD	31,950.00	\$2,429,478.00
FACEBOOK INC CL A		FB	13,000.00	\$2,951,910.00
FASTENAL CO COM		FAST	93,500.00	\$4,005,540.00
GENERAL ELEC CO COM		GE	202,000.00	\$1,379,660.00
HOME DEPOT INC COM		HD	28,900.00	\$7,239,739.00
ISHARES 1-3 YEAR TREASURY BOND ETF		SHY	1,760.00	\$152,433.60
JOHNSON & JOHNSON COM		JNJ	30,250.00	\$4,254,057.50
JPMORGAN CHASE & CO COM		JPM	57,500.00	\$5,408,450.00
MICROSOFT CORP COM		MSFT	42,800.00	\$8,710,228.00
NORTHERN TR CORP COM		NTRS	21,300.00	\$1,689,942.00
O REILLY AUTOMOTIVE INC NEW COM		ORLY	8,800.00	\$3,710,696.00
OMNICOM GROUP INC COM		OMC	48,200.00	\$2,631,720.00
PFIZER INC COM		PFE	85,450.00	\$2,794,215.00
PROGRESSIVE CORP OH COM		PGR	83,000.00	\$6,649,130.00
TE CONNECTIVITY LTD REG SHS		TEL	43,800.00	\$3,571,890.00
TJX COS INC NEW COM		TJX	54,900.00	\$2,775,744.00
UNION PAC CORP COM		UNP	17,250.00	\$2,916,457.50
US BANCORP DEL COM NEW		USB	69,250.00	\$2,549,785.00
WELLS FARGO & CO NEW COM		WFC	56,700.00	\$1,451,520.00
Total Equities - Common Stock			1,236,010.00	\$97,494,683.60
Fixed Income				
ALTRIA GROUP INC SR GLBL NT	4.00% DTD 10/31/2013 DUE 01/31/2024	MO 24	1,000,000.00	\$1,101,080.00
APPLE INC SR GLBL NT	3.45% DTD 05/06/2014 DUE 05/06/2024	AAPL24	950,000.00	\$1,048,220.50
AT&T INC SR GLBL NT	3.95% DTD 01/15/2016 DUE 01/15/2025	T 25	900,000.00	\$1,007,244.00
BERKSHIRE HATHAWAY INC DEL SR NT	3.40% DTD 01/31/2012 DUE 01/31/2022	BRK 22	1,000,000.00	\$1,048,200.00

BLACKROCK INC SR NT	4.25% DTD 05/24/2011 DUE 05/24/2021	BLK 21	750,000.00	\$775,087.50
CISCO SYS INC SR NT	3.625% DTD 03/03/2014 DUE 03/04/2024	CSCO24	1,000,000.00	\$1,113,940.00
CUMMINS INC SR GLBL NT	3.65% DTD 09/24/2013 DUE 10/01/2023	CMI 23	1,000,000.00	\$1,087,040.00
CVS HEALTH CORP SR GLBL NT	3.875% DTD 07/20/2015 DUE 07/20/2025	CVS 25	1,000,000.00	\$1,123,850.00
GOOGLE INC NT	3.625% DTD 05/19/2011 DUE 05/19/2021	ZZZ 21	750,000.00	\$771,615.00
HERSHEY CO SR NT	4.125% DTD 12/13/2010 DUE 12/01/2020	HSY 20	750,000.00	\$761,317.50
HOME DEPOT INC SR NT	3.75% DTD 09/10/2013 DUE 02/15/2024	HD 24	1,000,000.00	\$1,105,430.00
HSBC HLDGS PLC SR NT	4.00% DTD 03/30/2012 DUE 03/30/2022	HBC 22	1,000,000.00	\$1,055,310.00
INTEL CORP SR NT	3.30% DTD 09/19/2011 DUE 10/01/2021	INTC21	750,000.00	\$778,552.50
INTERNATIONAL BUSINESS MACHS SR GLBL NT	3.625% DTD 02/12/2014 DUE 02/12/2024	IBM 24	1,000,000.00	\$1,100,530.00
JPMORGAN CHASE & CO NT	4.40% DTD 07/22/2010 DUE 07/22/2020	JPM 20	700,000.00	\$701,484.00
MCDONALDS CORP MED TERM NT SR NT	2.625% DTD 09/30/2011 DUE 01/15/2022	MCD 22	1,000,000.00	\$1,033,590.00
MICROSOFT CORP NT	3.625% DTD 12/06/2013 DUE 12/15/2023	MSFT23	1,000,000.00	\$1,103,810.00
NORTHERN TR CORP SUB NT	3.95% DTD 10/31/2013 DUE 10/30/2025	NTRS25	1,000,000.00	\$1,153,830.00
O REILLY AUTOMOTIVE INC NEW SR NT	3.80% DTD 08/21/2012 DUE 09/01/2022	ORLY22	1,000,000.00	\$1,050,270.00
OMNICOM GROUP INC SR GLBL	3.60% DTD 04/06/2016 DUE 04/15/2026	OMC 26	1,000,000.00	\$1,115,900.00
ORACLE CORP SR NT	3.625% DTD 07/16/2013 DUE 07/15/2023	ORCL23	1,000,000.00	\$1,089,470.00
PNC BK N A PITTSBURGH PA SUB NT	3.80% DTD 07/25/2013 DUE 07/25/2023	PNC 23	1,000,000.00	\$1,087,580.00
SCHLUMBERGER INVT SA SR NT	3.65% DTD 12/03/2013 DUE 12/01/2023	SLB 23	1,000,000.00	\$1,073,560.00
SYSCO CORP SR NT	3.75% DTD 09/28/2015 DUE 10/01/2025	SY 25	1,000,000.00	\$1,094,890.00
TENNESSEE VALLEY AUTH PWR BD	3.875% DTD 02/08/2011 DUE 02/15/2021	TVA 21	1,000,000.00	\$1,022,660.00
TOYOTA MTR CRD CORP MTN FR	3.40% DTD 09/15/2011 DUE 09/15/2021	TM 21	700,000.00	\$723,828.00
U S BANCORP MTNS BK ENT FR	3.70% DTD 01/30/2014 DUE 01/30/2024	UBS 24	1,000,000.00	\$1,103,400.00
UNION PAC CORP NT	4.00% DTD 08/02/2010 DUE 02/01/2021	UNP 21	500,000.00	\$505,875.00
WELLS FARGO CO MTN SR NT	4.60% DTD 03/29/2011 DUE 04/01/2021	WFC 21	670,000.00	\$690,729.80
Total Fixed Income			26,420,000.00	\$28,428,293.80

Grand Totals			27,656,010.00	\$125,922,977.40
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KY LEGISLATORS RET HYBRID CSH BL 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
Total Portfolio - Gross	491,096	14.95	7.57	9.27	8.80	8.30
Total Portfolio - Net	491,096	14.93	7.49	9.18	8.72	8.22
70% SP500 30% Barclays Int Govt Cr		15.08	7.89	9.14	8.76	8.28
Total Equity	350,415	20.53	7.61	10.64	10.65	10.07
S P 500 Index		20.54	7.51	10.73	10.73	10.12
Total Fixed Income	136,084	3.11	8.37	6.21	4.85	4.60
Barclays US Government/Credit Interm Bond		2.81	7.12	4.43	3.46	3.28
Cash & Equivalents	4,597	.04	1.24	1.59	1.07	1.05
3 Mos Treasury Bill Rate		.04	1.26	1.70	1.17	1.15

KENTUCKY LEGISLATORS RETIREMENT FUND - HYBRID CASH BALANCE ACCOUNT

AS OF 06/30/20

Asset Allocation: Equities 70% Fixed Income 30%

Security Description	Symbol	Units	Market Value	
Equities				
VANGUARD 500 INDEX INV FUND #40	VFINX	1,224.841	\$350,414.76	
Fixed Income				
ISHARES INTERMEDIATE GOV/CREDIT BD ETF	GVI	1,140.00	\$134,200.80	
Money Market				
GOLDMAN SACHS FINANCIAL SQUARE	TREASURY SOLUTIONS FUND INST #520	FEDXX	6,480.47	\$6,480.47
Grand Totals		8,845.311	\$491,096.03	