

## KY JUDICIAL RET DEFINED BENEFIT AGT (920005014)

Managed since: January 01, 1993

	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>468,260,557</b>	<b>8.08</b>	<b>12.25</b>	<b>11.32</b>	<b>11.34</b>	<b>12.03</b>	<b>7.26</b>	<b>8.73</b>
70% SP500 30% Barclays Int Govt Cr		6.46	13.03	10.24	11.09	10.60	6.11	8.22
<b>Total Equity</b>	<b>351,270,336</b>	<b>10.19</b>	<b>13.91</b>	<b>13.77</b>	<b>14.08</b>	<b>15.59</b>	<b>7.62</b>	<b>10.39</b>
S P 500 Index		8.93	15.15	12.28	14.15	13.74	6.42	9.31
<b>Total Fixed Income</b>	<b>116,990,222</b>	<b>.58</b>	<b>5.61</b>	<b>4.07</b>	<b>3.29</b>	<b>2.80</b>	<b>4.13</b>	<b>4.52</b>
Barclays US Government/Credit Interm Bond		.61	6.32	4.43	3.39	2.91	4.47	4.79

KENTUCKY JUDICIAL RETIREMENT FUND-  
Asset Allocation: Equities 75%

DEFINED BENEFIT ACCOUNT  
Fixed Income 25%

AS OF 09/30/2020

Security Description	Symbol	Units	Market Value
<b>Equities - Common Stock</b>			
ALPHABET INC CAP STK CL C	GOOG	11,395.00	\$16,746,092.00
APPLE INC COM	AAPL	207,000.00	\$23,972,670.00
BANK OF AMERICA CORP COM	BAC	226,500.00	\$5,456,385.00
BERKSHIRE HATHAWAY INC DEL CL B NEW	BRK B	95,500.00	\$20,335,770.00
CARMAX INC COM	KMX	117,100.00	\$10,762,661.00
CISCO SYS INC COM	CSCO	128,350.00	\$5,055,706.50
DISNEY WALT CO COM	DIS	154,900.00	\$19,219,992.00
EXPEDITORS INTL WASH INC COM	EXPD	105,850.00	\$9,581,542.00
FACEBOOK INC CL A	FB	42,450.00	\$11,117,655.00
FASTENAL CO COM	FAST	307,600.00	\$13,869,684.00
GENERAL ELEC CO COM	GE	661,400.00	\$4,120,522.00
HOME DEPOT INC COM	HD	95,400.00	\$26,493,534.00
JOHNSON & JOHNSON COM	JNJ	99,650.00	\$14,835,892.00
JPMORGAN CHASE & CO COM	JPM	190,100.00	\$18,300,927.00
MICROSOFT CORP COM	MSFT	142,100.00	\$29,887,893.00
NORTHERN TR CORP COM	NTRS	66,400.00	\$5,177,208.00
O REILLY AUTOMOTIVE INC NEW COM	ORLY	28,900.00	\$13,325,212.00
OMNICOM GROUP INC COM	OMC	158,050.00	\$7,823,475.00
PFIZER INC COM	PFE	282,200.00	\$10,356,740.00
PROGRESSIVE CORP OH COM	PGR	271,700.00	\$25,721,839.00
SCHWAB CHARLES CORP NEW COM	SCHW	307,200.00	\$11,129,856.00
TE CONNECTIVITY LTD REG SHS	TEL	140,200.00	\$13,703,148.00
TJX COS INC NEW COM	TJX	180,300.00	\$10,033,695.00
UNION PAC CORP COM	UNP	56,650.00	\$11,152,685.50
US BANCORP DEL COM NEW	USB	234,800.00	\$8,417,580.00
WELLS FARGO & CO NEW COM	WFC	187,900.00	\$4,417,529.00
<b>Total Equities - Common Stock</b>		<b>4,499,595.00</b>	<b>\$351,015,893.00</b>
<b>Fixed Income</b>			
ABBVIE INC SR GLBL	3.20% DTD 05/12/2016 DUE 05/14/2026	ABBV26	3,000,000.00
			\$3,302,760.00

ALTRIA GROUP INC SR GLOBL NT	4.00% DTD 10/31/2013 DUE 01/31/2024	MO 24	3,500,000.00	\$3,848,950.00
APPLE INC SR GLOBL NT	3.45% DTD 05/06/2014 DUE 05/06/2024	AAPL24	3,500,000.00	\$3,857,910.00
AT&T INC SR GLOBL NT	3.95% DTD 01/15/2016 DUE 01/15/2025	T 25	2,000,000.00	\$2,242,520.00
BERKSHIRE HATHAWAY FIN CORP SR NT	3.00% DTD 05/15/2012 DUE 05/15/2022	BRK 22	2,000,000.00	\$2,085,480.00
BLACKROCK INC SR NT	4.25% DTD 05/24/2011 DUE 05/24/2021	BLK 21	2,000,000.00	\$2,051,580.00
CISCO SYS INC SR NT	3.625% DTD 03/03/2014 DUE 03/04/2024	CSCO24	3,500,000.00	\$3,878,210.00
COMCAST CORP NEW GLOBL NT	2.65% DTD 11/05/2019 DUE 02/01/2030	CMCS30	3,000,000.00	\$3,268,860.00
CUMMINS INC SR GLOBL NT	3.65% DTD 09/24/2013 DUE 10/01/2023	CMI 23	3,500,000.00	\$3,807,685.00
CVS HEALTH CORP SR GLOBL NT	3.875% DTD 07/20/2015 DUE 07/20/2025	CVS 25	3,500,000.00	\$3,943,240.00
DISNEY WALT CO SR GLOBL NT	2.65% DTD 05/13/2020 DUE 01/13/2031	DIS 31	3,000,000.00	\$3,239,010.00
EXXON MOBIL CORP SR GLOBL COCO	2.61% DTD 04/15/2020 DUE 10/15/2030	XOM 30	3,000,000.00	\$3,242,730.00
FEDERAL HOME LOAN BKS CONS BDS	3.69% DTD 01/22/2019 DUE 01/22/2029	FEDE29	1,950,000.00	\$1,970,104.50
GOOGLE INC NT	3.625% DTD 05/19/2011 DUE 05/19/2021	ZZZ 21	2,000,000.00	\$2,043,080.00
HERSHEY CO SR NT	4.125% DTD 12/13/2010 DUE 12/01/2020	HSY 20	2,000,000.00	\$2,012,640.00
HOME DEPOT INC SR NT	3.75% DTD 09/10/2013 DUE 02/15/2024	HD 24	3,000,000.00	\$3,309,840.00
HSBC HLDGS PLC SR NT	4.00% DTD 03/30/2012 DUE 03/30/2022	HBC 22	3,500,000.00	\$3,675,350.00
ISHARES 1-3 YEAR TREASURY BOND ETF		SHY	1,560.00	\$134,955.60
INTEL CORP SR GLOBL	3.70% DTD 07/29/2015 DUE 07/29/2025	INTC25	3,500,000.00	\$3,976,280.00
INTERNATIONAL BUSINESS MACHS SR GLOBL NT	3.625% DTD 02/12/2014 DUE 02/12/2024	IBM 24	3,500,000.00	\$3,854,165.00
JPMORGAN CHASE & CO SR NT	2.95% DTD 07/21/2016 DUE 10/01/2026	JPM 26	3,000,000.00	\$3,301,410.00
MCDONALDS CORP MED TERM NT SR NT	2.625% DTD 09/30/2011 DUE 01/15/2022	MCD 22	2,000,000.00	\$2,058,380.00
MICROSOFT CORP NT	3.625% DTD 12/06/2013 DUE 12/15/2023	MSFT23	3,000,000.00	\$3,287,970.00
NORTHERN TR CORP SUB NT	3.95% DTD 10/31/2013 DUE 10/30/2025	NTRS25	3,500,000.00	\$4,056,605.00
O REILLY AUTOMOTIVE INC NEW SR NT	3.80% DTD 08/21/2012 DUE 09/01/2022	ORLY22	3,500,000.00	\$3,688,125.00
OMNICOM GROUP INC SR GLOBL	3.60% DTD 04/06/2016 DUE 04/15/2026	OMC 26	3,000,000.00	\$3,382,470.00
ORACLE CORP SR NT	3.625% DTD 07/16/2013 DUE 07/15/2023	ORCL23	3,500,000.00	\$3,800,650.00
PEPSICO INC SR NT	2.625% DTD 03/19/2020 DUE 03/19/2027	PEP 27	3,000,000.00	\$3,296,010.00
PFIZER INC GLOBL NT	2.625% DTD 03/27/2020 DUE 04/01/2030	PFE 30	3,000,000.00	\$3,354,240.00
PNC BK N A PITTSBURGH PA SUB NT	3.80% DTD 07/25/2013 DUE 07/25/2023	PNC 23	3,000,000.00	\$3,267,390.00
SCHLUMBERGER INVT SA SR NT	3.65% DTD 12/03/2013 DUE 12/01/2023	SLB 23	3,500,000.00	\$3,766,700.00
SYSCO CORP SR NT	3.75% DTD 09/28/2015 DUE 10/01/2025	SY 25	3,500,000.00	\$3,845,240.00
TENNESSEE VALLEY AUTH PWR BD	3.875% DTD 02/08/2011 DUE 02/15/2021	TVA 21	3,500,000.00	\$3,548,370.00
TOYOTA MTR CRD CORP MTN FR	3.40% DTD 09/15/2011 DUE 09/15/2021	TM 21	2,050,000.00	\$2,109,819.00
U S BANCORP MTNS BK ENT FR	3.70% DTD 01/30/2014 DUE 01/30/2024	UBS 24	3,500,000.00	\$3,845,205.00
UNION PAC CORP NT	4.00% DTD 08/02/2010 DUE 02/01/2021	UNP 21	2,000,000.00	\$2,006,040.00

UNION PAC CORP SR NT	4.163% DTD 06/23/2011 DUE 07/15/2022	UNP 22	1,500,000.00	\$1,587,000.00
WELLS FARGO CO MTN SR NT	4.60% DTD 03/29/2011 DUE 04/01/2021	WFC 21	2,000,000.00	\$2,042,480.00
<b>Total Fixed Income</b>			<b>107,001,560.00</b>	<b>\$115,989,454.10</b>
<b>Grand Totals</b>			<b>111,501,155.00</b>	<b>\$467,005,347.10</b>

KY JUDICIAL RET HYBRID CASH BAL AGT (920007010)

Managed since: June 01, 2015

## Performance Overview

	Market Value	Fiscal Year to Date (3 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
<b>Total Portfolio - Gross</b>	<b>2,031,491</b>	<b>6.47</b>	<b>12.43</b>	<b>10.31</b>	<b>11.14</b>	<b>9.15</b>
<b>Total Portfolio - Net</b>	<b>2,031,491</b>	<b>6.45</b>	<b>12.34</b>	<b>10.22</b>	<b>11.06</b>	<b>9.07</b>
70% SP500 30% Barclays Int Govt Cr		6.46	13.03	10.24	11.09	9.15
<b>Total Equity</b>	<b>1,482,389</b>	<b>8.92</b>	<b>15.08</b>	<b>12.19</b>	<b>13.98</b>	<b>11.32</b>
S P 500 Index		8.93	15.15	12.28	14.15	11.40
<b>Total Fixed Income</b>	<b>538,661</b>	<b>.47</b>	<b>6.14</b>	<b>6.04</b>	<b>4.89</b>	<b>4.49</b>
Barclays US Government/Credit Interm Bond		.61	6.32	4.43	3.39	3.25
<b>Cash &amp; Equivalents</b>	<b>10,441</b>	<b>.01</b>	<b>.86</b>	<b>1.67</b>	<b>1.16</b>	<b>1.08</b>
3 Mos Treasury Bill Rate		.03	.77	1.62	1.17	1.10

KENTUCKY JUDICIAL RETIREMENT FUND - HYBRID CASH BALANCE ACCOUNT

AS OF 09/30/2020

Asset Allocation: Equities 70%

Fixed Income 30%

Security Description				
Equities		Symbol	Units	Market Value
VANGUARD 500 INDEX INV FUND #40		VFINX	4,777.431	\$1,482,389.06
Fixed Income				
ISHARES INTERMEDIATE CORP BOND ETF		CIU	4,480.00	\$527,475.20
Money Market				
GOLDMAN SACHS FINANCIAL SQUARE	TREASURY SOLUTIONS FUND INST #520	FEDXX	21,617.39	\$21,617.39
Grand Totals			30,874.821	\$2,031,481.65