

KY JUDICIAL RET DEFINED BENEFIT AGT (920005014)

Managed since: January 01, 1993

	Market Value	Fiscal Year to Date (6 Months)	1 Year	3 Years	5 Years	10 Years	20 Years	25 Years
Total Portfolio - Gross	515,584,302	20.69	16.16	13.37	12.79	12.61	7.74	8.97
70% SP500 30% Barclays Int Govt Cr		15.67	15.40	11.65	11.90	10.77	6.79	8.35
Total Equity	402,534,905	26.96	19.15	16.20	15.90	16.15	8.32	10.68
S P 500 Index		22.16	18.40	14.18	15.22	13.88	7.47	9.56
Total Fixed Income	113,049,398	1.36	5.59	4.51	3.51	2.97	3.98	4.41
Barclays US Government/Credit Interm Bond		1.10	6.43	4.67	3.64	3.11	4.30	4.66

KENTUCKY JUDICIAL RETIREMENT FUND
Asset Allocation: Equities 75%

DEFINED BENEFIT ACCOUNT
Fixed Income 25%

AS OF 12/31/2020

Security Description		Symbol	Units	Market Value
Equities - Common Stock				
ALPHABET INC CAP STK CL C		GOOG	11,395.00	\$19,962,672.60
APPLE INC COM		AAPL	207,000.00	\$27,466,830.00
BANK OF AMERICA CORP COM		BAC	226,500.00	\$6,865,215.00
BERKSHIRE HATHAWAY INC DEL CL B NEW		BRK B	95,500.00	\$22,143,585.00
CARMAX INC COM		KMX	117,100.00	\$11,061,266.00
CISCO SYS INC COM		CSCO	128,350.00	\$5,743,662.50
DISNEY WALT CO COM		DIS	154,900.00	\$28,064,782.00
EXPEDITORS INTL WASH INC COM		EXPD	105,850.00	\$10,067,393.50
FACEBOOK INC CL A		FB	42,450.00	\$11,595,642.00
FASTENAL CO COM		FAST	307,600.00	\$15,020,108.00
GENERAL ELEC CO COM		GE	661,400.00	\$7,143,120.00
HOME DEPOT INC COM		HD	95,400.00	\$25,340,148.00
JOHNSON & JOHNSON COM		JNJ	99,650.00	\$15,682,917.00
JPMORGAN CHASE & CO COM		JPM	190,100.00	\$24,156,007.00
MICROSOFT CORP COM		MSFT	142,100.00	\$31,605,882.00
NORTHERN TR CORP COM		NTRS	66,400.00	\$6,184,496.00
O REILLY AUTOMOTIVE INC NEW COM		ORLY	28,900.00	\$13,079,273.00
OMNICOM GROUP INC COM		OMC	158,050.00	\$9,857,578.50
PFIZER INC COM		PFE	282,200.00	\$10,387,782.00
PROGRESSIVE CORP OH COM		PGR	271,700.00	\$26,865,696.00
SCHWAB CHARLES CORP NEW COM		SCHW	307,200.00	\$16,293,888.00
TE CONNECTIVITY LTD REG SHS		TEL	140,200.00	\$16,974,014.00
TJX COS INC NEW COM		TJX	180,300.00	\$12,312,687.00
UNION PAC CORP COM		UNP	56,650.00	\$11,795,663.00
US BANCORP DEL COM NEW		USB	234,800.00	\$10,939,332.00
WELLS FARGO & CO NEW COM		WFC	187,900.00	\$5,670,822.00
Total Equities - Common Stock			4,499,595.00	\$402,280,462.10
Fixed Income				
ABBVIE INC SR GLBL	3.20% DTD 05/12/2016 DUE 05/14/2026	ABBV26	3,000,000.00	\$3,323,670.00
ALTRIA GROUP INC SR GLBL NT	4.00% DTD 10/31/2013 DUE 01/31/2024	MO 24	3,500,000.00	\$3,842,860.00
APPLE INC SR GLBL NT	3.45% DTD 05/06/2014 DUE 05/06/2024	AAPL24	3,500,000.00	\$3,854,200.00
AT&T INC SR GLBL NT	3.95% DTD 01/15/2016 DUE 01/15/2025	T 25	2,000,000.00	\$2,249,120.00

BERKSHIRE HATHAWAY FIN CORP SR NT	3.00% DTD 05/15/2012 DUE 05/15/2022	BRK 22	2,000,000.00	\$2,076,280.00
BLACKROCK INC SR NT	4.25% DTD 05/24/2011 DUE 05/24/2021	BLK 21	2,000,000.00	\$2,030,860.00
CISCO SYS INC SR NT	3.625% DTD 03/03/2014 DUE 03/04/2024	CSCO24	3,500,000.00	\$3,848,075.00
COMCAST CORP NEW GBL NT	2.65% DTD 11/05/2019 DUE 02/01/2030	CMCS30	3,000,000.00	\$3,281,940.00
CUMMINS INC SR GBL NT	3.65% DTD 09/24/2013 DUE 10/01/2023	CMI 23	3,500,000.00	\$3,792,390.00
CVS HEALTH CORP SR GBL NT	3.875% DTD 07/20/2015 DUE 07/20/2025	CVS 25	3,500,000.00	\$3,963,785.00
DISNEY WALT CO SR GBL NT	2.65% DTD 05/13/2020 DUE 01/13/2031	DIS 31	3,000,000.00	\$3,288,930.00
EXXON MOBIL CORP SR GBL COCO	2.61% DTD 04/15/2020 DUE 10/15/2030	XOM 30	3,000,000.00	\$3,276,840.00
FEDERAL HOME LOAN BKS CONS BDS	3.69% DTD 01/22/2019 DUE 01/22/2029	FEDE29	1,950,000.00	\$1,953,100.50
GOOGLE INC NT	3.625% DTD 05/19/2011 DUE 05/19/2021	ZZZ 21	2,000,000.00	\$2,025,900.00
HOME DEPOT INC SR NT	3.75% DTD 09/10/2013 DUE 02/15/2024	HD 24	3,000,000.00	\$3,289,590.00
HSBC HLDGS PLC SR NT	4.00% DTD 03/30/2012 DUE 03/30/2022	HBC 22	3,500,000.00	\$3,657,850.00
ISHARES 1-3 YEAR TREASURY BOND ETF		SHY	1,560.00	\$134,752.80
INTEL CORP SR GBL	3.70% DTD 07/29/2015 DUE 07/29/2025	INTC25	3,500,000.00	\$3,960,355.00
INTERNATIONAL BUSINESS MACHS SR GBL	3.625% DTD 02/12/2014 DUE 02/12/2024	IBM 24	3,500,000.00	\$3,843,735.00
JPMORGAN CHASE & CO SR NT	2.95% DTD 07/21/2016 DUE 10/01/2026	JPM 26	3,000,000.00	\$3,328,320.00
MCDONALDS CORP MED TERM NT SR NT	2.625% DTD 09/30/2011 DUE 01/15/2022	MCD 22	2,000,000.00	\$2,048,240.00
MICROSOFT CORP NT	3.625% DTD 12/06/2013 DUE 12/15/2023	MSFT23	3,000,000.00	\$3,276,510.00
NORTHERN TR CORP SUB NT	3.95% DTD 10/31/2013 DUE 10/30/2025	NTRS25	3,500,000.00	\$4,039,560.00
O REILLY AUTOMOTIVE INC NEW SR NT	3.80% DTD 08/21/2012 DUE 09/01/2022	ORLY22	3,500,000.00	\$3,663,590.00
OMNICOM GROUP INC SR GBL	3.60% DTD 04/06/2016 DUE 04/15/2026	OMC 26	3,000,000.00	\$3,423,300.00
ORACLE CORP SR NT	3.625% DTD 07/16/2013 DUE 07/15/2023	ORCL23	3,500,000.00	\$3,793,895.00
PEPSICO INC SR NT	2.625% DTD 03/19/2020 DUE 03/19/2027	PEP 27	3,000,000.00	\$3,300,720.00
PFIZER INC GBL NT	2.625% DTD 03/27/2020 DUE 04/01/2030	PFE 30	3,000,000.00	\$3,348,450.00
PNC BK N A PITTSBURGH PA SUB NT	3.80% DTD 07/25/2013 DUE 07/25/2023	PNC 23	3,000,000.00	\$3,252,150.00
SCHLUMBERGER INVT SA SR NT	3.65% DTD 12/03/2013 DUE 12/01/2023	SLB 23	3,500,000.00	\$3,799,740.00
SYSCO CORP SR NT	3.75% DTD 09/28/2015 DUE 10/01/2025	SY 25	3,500,000.00	\$3,929,450.00
TENNESSEE VALLEY AUTH PWR BD	3.875% DTD 02/08/2011 DUE 02/15/2021	TVA 21	3,500,000.00	\$3,514,980.00
TOYOTA MTR CRD CORP MTN FR	3.40% DTD 09/15/2011 DUE 09/15/2021	TM 21	2,050,000.00	\$2,093,931.50
U S BANCORP MTNS BK ENT FR	3.70% DTD 01/30/2014 DUE 01/30/2024	UBS 24	3,500,000.00	\$3,836,875.00
UNION PAC CORP SR NT	4.163% DTD 06/23/2011 DUE 07/15/2022	UNP 22	1,500,000.00	\$1,573,605.00
WELLS FARGO CO MTN SR NT	4.60% DTD 03/29/2011 DUE 04/01/2021	WFC 21	2,000,000.00	\$2,021,120.00
Total Fixed Income			103,001,560.00	\$111,938,669.80

Grand Totals

107,501,155.00 \$514,219,131.90

KY JUDICIAL RET HYBRID CASH BAL AGT (920007010)

Managed since: June 01, 2015

Performance Overview

	Market Value	Fiscal Year to Date (6 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Portfolio - Gross	2,299,909	16.02	14.92	11.79	12.08	10.41
Total Portfolio - Net	2,299,909	15.97	14.83	11.70	11.99	10.32
70% SP500 30% Barclays Int Govt Cr		15.67	15.40	11.65	11.90	10.35
Total Equity	1,724,531	22.15	18.33	14.11	15.07	13.08
S P 500 Index		22.16	18.40	14.18	15.22	13.16
Total Fixed Income	566,437	.93	6.36	6.23	5.08	4.38
Barclays US Government/Credit Interm Bond		1.10	6.43	4.67	3.64	3.19
Cash & Equivalents	8,941	.01	.39	1.43	1.06	.95
3 Mos Treasury Bill Rate		.05	.39	1.52	1.17	1.06

KENTUCKY JUDICIAL RETIREMENT FUND - HYBRID CASH BALANCE ACCOUNT

AS OF 12/31/2020

Asset Allocation: Equities 70%

Fixed Income 30%

Security Description				
Equities				
Security Description	Symbol	Units	Market Value	
VANGUARD 500 INDEX INV FUND #40	VFINX	4,975.997	\$1,724,531.28	
Fixed Income				
ISHARES INTERMEDIATE CORP BOND ETF	CIU	4,732.00	\$556,672.48	
Money Market				
GOLDMAN SACHS FINANCIAL SQUARE	TREASURY SOLUTIONS FUND INST #520	FEDXX	18,689.92	\$18,689.92
Grand Totals		28,397.917	\$2,299,893.68	