

KY JUDICIAL RET DEFINED BENEFIT AGT

Managed since: January 01, 1993

	Market Value	Fiscal Year to Date (9 Months)	1 Year	3 Years	5 Years	10 Years	20 Years	Inception to Date 01/01/1993
Total Portfolio - Gross	548,730,001	29.57	49.28	16.51	13.78	13.07	8.35	9.25
Total Portfolio - Net	548,730,001	29.52	49.16	16.42	13.69	13.01	8.29	9.20
70% SP500 30% Barclays Int Govt Cr		19.99	38.08	13.32	12.34	10.71	7.40	8.89
Total Equity	420,130,735	40.09	66.63	20.51	17.50	16.80	9.42	11.26
S P 500 Index		29.71	56.35	16.78	16.29	13.91	8.47	10.30
Total Fixed Income	128,599,266	-0.60	3.94	4.19	2.67	2.72	3.71	4.53
Barclays US Government/Credit Interm Bond		-0.78	2.01	4.36	2.75	2.88	4.03	4.81

KENTUCKY JUDICIAL RETIREMENT FUND
Asset Allocation: Equities 75%

DEFINED BENEFIT ACCOUNT
Fixed Income 25%

AS OF 3/31/2021

Security Description	Symbol	Units	Market Value
Equities - Common Stock			
ALPHABET INC CAP STK CL C	GOOG	10,845.00	\$22,434,292.35
APPLE INC COM	AAPL	197,000.00	\$24,063,550.00
BANK OF AMERICA CORP COM	BAC	215,500.00	\$8,337,695.00
BERKSHIRE HATHAWAY INC DEL CL B NEW	BRK B	90,900.00	\$23,222,223.00
CARMAX INC COM	KMX	111,450.00	\$14,784,957.00
CISCO SYS INC COM	CSCO	122,300.00	\$6,324,133.00
DISNEY WALT CO COM	DIS	147,400.00	\$27,198,248.00
EXPEDITORS INTL WASH INC COM	EXPD	100,750.00	\$10,849,767.50
FACEBOOK INC CL A	FB	40,400.00	\$11,899,012.00
FASTENAL CO COM	FAST	292,700.00	\$14,716,956.00
GENERAL ELEC CO COM	GE	629,400.00	\$8,264,022.00
HOME DEPOT INC COM	HD	90,800.00	\$27,716,700.00
JOHNSON & JOHNSON COM	JNJ	94,850.00	\$15,588,597.50
JPMORGAN CHASE & CO COM	JPM	180,900.00	\$27,538,407.00
MICROSOFT CORP COM	MSFT	135,200.00	\$31,876,104.00
NORTHERN TR CORP COM	NTRS	63,500.00	\$6,674,485.00
O REILLY AUTOMOTIVE INC NEW COM	ORLY	27,500.00	\$13,949,375.00
OMNICOM GROUP INC COM	OMC	150,400.00	\$11,152,160.00
PFIZER INC COM	PFE	268,550.00	\$9,729,566.50
PROGRESSIVE CORP OH COM	PGR	258,600.00	\$24,724,746.00
SCHWAB CHARLES CORP NEW COM	SCHW	292,300.00	\$19,052,114.00
TE CONNECTIVITY LTD REG SHS	TEL	133,300.00	\$17,210,363.00
TJX COS INC NEW COM	TJX	171,600.00	\$11,351,340.00
UNION PAC CORP COM	UNP	53,900.00	\$11,880,099.00
US BANCORP DEL COM NEW	USB	223,400.00	\$12,356,254.00
WELLS FARGO & CO NEW COM	WFC	178,800.00	\$6,985,716.00
Total Equities - Common Stock		4,282,245.00	\$419,880,882.85

Fixed Income

ABBVIE INC SR GLBL	3.20% DTD 05/12/2016 DUE 05/14/2026	ABBV26	3,000,000.00	\$3,241,020.00
ALTRIA GROUP INC SR GLBL NT	4.00% DTD 10/31/2013 DUE 01/31/2024	MO 24	3,500,000.00	\$3,801,560.00
APPLE INC SR GLBL NT	3.45% DTD 05/06/2014 DUE 05/06/2024	AAPL24	3,500,000.00	\$3,802,750.00
AT&T INC SR GLBL NT	3.95% DTD 01/15/2016 DUE 01/15/2025	T 25	2,000,000.00	\$2,202,000.00
BANK AMER CORP FR	3.248% DTD 10/21/2016 DUE 10/21/2027	BAC 27	3,500,000.00	\$3,760,925.00
BERKSHIRE HATHAWAY FIN CORP SR NT	3.00% DTD 05/15/2012 DUE 05/15/2022	BRK 22	2,000,000.00	\$2,062,780.00
BLACKROCK INC SR NT	4.25% DTD 05/24/2011 DUE 05/24/2021	BLK 21	2,000,000.00	\$2,010,660.00
CISCO SYS INC SR NT	3.625% DTD 03/03/2014 DUE 03/04/2024	CSCO24	3,500,000.00	\$3,821,300.00
COMCAST CORP NEW GLBL NT	2.65% DTD 11/05/2019 DUE 02/01/2030	CMCS30	3,500,000.00	\$3,580,220.00
CUMMINS INC SR GLBL NT	3.65% DTD 09/24/2013 DUE 10/01/2023	CMI 23	3,500,000.00	\$3,755,640.00
CVS HEALTH CORP SR GLBL NT	3.875% DTD 07/20/2015 DUE 07/20/2025	CVS 25	3,500,000.00	\$3,867,395.00
DISNEY WALT CO SR GLBL NT	2.65% DTD 05/13/2020 DUE 01/13/2031	DIS 31	3,500,000.00	\$3,558,450.00
EXXON MOBIL CORP SR GLBL COCO	2.61% DTD 04/15/2020 DUE 10/15/2030	XOM 30	3,500,000.00	\$3,560,200.00
GOOGLE INC NT	3.625% DTD 05/19/2011 DUE 05/19/2021	ZZZ 21	2,000,000.00	\$2,008,440.00
HOME DEPOT INC SR NT	3.75% DTD 09/10/2013 DUE 02/15/2024	HD 24	3,000,000.00	\$3,256,560.00
HSBC HLDGS PLC SR NT	4.00% DTD 03/30/2012 DUE 03/30/2022	HBC 22	3,500,000.00	\$3,626,700.00
ISHARES 1-3 YEAR TREASURY BOND ETF		SHY	1,560.00	\$134,550.00
INTEL CORP SR GLBL	3.70% DTD 07/29/2015 DUE 07/29/2025	INTC25	3,500,000.00	\$3,858,330.00
INTERNATIONAL BUSINESS MACHS SR GLBL	3.625% DTD 02/12/2014 DUE 02/12/2024	IBM 24	3,500,000.00	\$3,814,300.00
JPMORGAN CHASE & CO SR NT	2.95% DTD 07/21/2016 DUE 10/01/2026	JPM 26	3,000,000.00	\$3,207,360.00
MCDONALDS CORP MED TERM NT SR NT	2.625% DTD 09/30/2011 DUE 01/15/2022	MCD 22	2,000,000.00	\$2,036,040.00
MERCK & CO INC SR GLBL	3.40% DTD 03/07/2019 DUE 03/07/2029	MRK 29	2,000,000.00	\$2,195,840.00
MICROSOFT CORP NT	3.625% DTD 12/06/2013 DUE 12/15/2023	MSFT23	3,000,000.00	\$3,239,490.00
NORTHERN TR CORP SUB NT	3.95% DTD 10/31/2013 DUE 10/30/2025	NTRS25	3,500,000.00	\$3,902,675.00
O REILLY AUTOMOTIVE INC NEW SR NT	3.80% DTD 08/21/2012 DUE 09/01/2022	ORLY22	3,500,000.00	\$3,629,150.00
OMNICOM GROUP INC SR GLBL	3.60% DTD 04/06/2016 DUE 04/15/2026	OMC 26	3,000,000.00	\$3,286,080.00
ORACLE CORP SR NT	3.625% DTD 07/16/2013 DUE 07/15/2023	ORCL23	3,500,000.00	\$3,733,065.00
PEPSICO INC SR NT	2.625% DTD 03/19/2020 DUE 03/19/2027	PEP 27	4,000,000.00	\$4,252,360.00
PFIZER INC GLBL NT	2.625% DTD 03/27/2020 DUE 04/01/2030	PFE 30	3,500,000.00	\$3,629,010.00
PNC BK N A PITTSBURGH PA SUB NT	3.80% DTD 07/25/2013 DUE 07/25/2023	PNC 23	3,000,000.00	\$3,216,720.00
PROGRESSIVE CORP SR GLBL	3.20% DTD 03/26/2020 DUE 03/26/2030	PGR 30	3,500,000.00	\$3,754,170.00
SCHLUMBERGER INVT SA SR NT	3.65% DTD 12/03/2013 DUE 12/01/2023	SLB 23	3,500,000.00	\$3,753,575.00
SYSCO CORP SR NT	3.75% DTD 09/28/2015 DUE 10/01/2025	SY 25	3,500,000.00	\$3,810,275.00
TEXAS INSTRS INC SR GLBL NT	2.25% DTD 09/04/2019 DUE 09/04/2029	TXN 29	3,500,000.00	\$3,517,150.00

TOYOTA MTR CRD CORP MTN FR	3.40% DTD 09/15/2011 DUE 09/15/2021	TM 21	2,050,000.00	\$2,078,433.50
U S BANCORP MTNS BK ENT FR	3.70% DTD 01/30/2014 DUE 01/30/2024	UBS 24	3,500,000.00	\$3,795,505.00
UNION PAC CORP SR NT	4.163% DTD 06/23/2011 DUE 07/15/2022	UNP 22	1,500,000.00	\$1,559,370.00
VERIZON COMMUNICATIONS INC SR GLBL	2.625% DTD 08/01/2016 DUE 08/15/2026	VZ 26	3,500,000.00	\$3,697,890.00
WELLS FARGO CO MTN SR NT	4.60% DTD 03/29/2011 DUE 04/01/2021	WFC 21	2,000,000.00	\$2,000,000.00
3M CO SR GLBL NT	2.375% DTD 08/26/2019 DUE 08/26/2029	MMM 29	3,500,000.00	\$3,566,640.00
Total Fixed Income			120,051,560.00	\$127,584,578.50
Grand Totals			124,333,805.00	\$547,465,461.35

Performance Overview

Ending: March 31, 2021

KY JUDICIAL RET HYBRID CASH BAL AGT

Managed since: June 01, 2015

Performance Overview

	Market Value	Fiscal Year to Date (9 Months)	1 Year	3 Years	5 Years	Inception to Date 06/01/2015
Total Portfolio - Gross	2,682,982	20.94	38.99	13.72	12.64	10.73
Total Portfolio - Net	2,682,982	20.87	38.88	13.63	12.55	10.64
70% SP500 30% Barclays Int Govt Cr		19.99	38.08	13.32	12.34	10.58
Total Equity	2,015,416	29.69	56.32	16.74	16.17	13.65
S P 500 Index		29.71	56.35	16.78	16.29	13.72
Total Fixed Income	630,811	-1.26	1.82	5.94	4.07	3.79
Barclays US Government/Credit Interm Bond		-0.78	2.01	4.36	2.75	2.72
Cash & Equivalents	36,755	.01	.05	1.32	1.05	.91
3 Mos Treasury Bill Rate		.07	.10	1.38	1.16	1.01

KENTUCKY JUDICIAL RETIREMENT FUND - HYBRID CASH BALANCE ACCOUNT

AS OF 3/31/2021

Asset Allocation: Equities 70%

Fixed Income 30%

Security Description				
Equities		Symbol	Units	Market Value
VANGUARD 500 INDEX INV FUND #40		VFINX	5,496.240	\$2,015,416.25
Fixed Income				
ISHARES INTERMEDIATE CORP BOND ETF		CIU	5,492.00	\$630,811.12
Money Market				
GOLDMAN SACHS FINANCIAL SQUARE	TREASURY SOLUTIONS FUND INST #520	FEDXX	36,754.55	\$36,754.55
Grand Totals			47,742.790	\$2,682,981.92