

***Teachers' Retirement System of the State of Kentucky***  
***Quarterly Investment Information Update***  
***September 30, 2017***

TRS invests the members' funds in several diverse classes of assets, including equities, bonds, real estate, and alternative investments. This diversification helps us earn the highest possible long-term rate of return within appropriate risk levels. In turn, this enables us to pay guaranteed benefits to members and their beneficiaries at the lowest possible cost to participating employers and the taxpayers that fund them.

Generally, our liabilities will not be paid for as many as 30-40 years. Therefore, as a long-term investor, our holdings can withstand some short-term volatility. The System's long-term investment objective is to achieve an annualized rate of return of 7.5%. For the twenty year period ended September 30, 2017 the System's annualized return was 6.6%.

The TRS Board of Trustees regularly reviews asset allocations and adjusts them as necessary. The System's current asset allocation as of September 30, 2017 is reflected in the following schedule:

<b>Asset Class</b>	<b>Percent of Assets in Category</b>
Domestic and International Equities	64.0
Fixed Income	15.7
Additional Categories	7.5
Alternative Investments	6.0
Real Estate	5.6
Cash Equivalents	1.2

TRS updates this information regularly after the end of each quarter.

***Teachers' Retirement System - Kentucky***  
***Top Ten Equity Holdings***  
***As of September 30, 2017***

<u>Company</u>	<u>Shares</u>
Apple Inc	1,211,035
Facebook Inc	764,595
JP Morgan Chase & Co	1,322,895
Amazon.com Inc	124,167
Microsoft Corp	1,343,202
UnitedHealth Group Inc	448,314
Bank of America Corp	3,438,038
Alphabet Inc/CL C	85,646
Alphabet Inc/CL A	80,685
Visa Inc	733,227

***Teachers' Retirement System - Kentucky***  
***Top Ten Fixed Holdings***  
***As of September 30, 2017***

<u>Description</u>	<u>Maturity</u>	<u>Coupon</u>	<u>Market Value</u>
U S Treasury Note	6/30/2019	1.625	45,128,320
U S Treasury Note	6/30/2019	1.250	43,038,160
U S Treasury Note	5/15/2026	1.625	42,683,203
U S Treasury Bond	8/15/2023	6.250	39,336,688
U S Treasury Note	6/30/2022	1.750	34,615,285
U S Treasury Note	8/15/2027	2.250	34,540,625
U S Treasury Bond	2/15/2047	3.000	32,528,455
U S Treasury Bond	8/15/2047	2.750	31,745,227
U S Treasury Note	5/15/2024	2.500	31,707,188
U S Treasury Note	2/15/2025	2.000	31,562,500

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
3D SYSTEMS CORP	13,290
3M CO	65,223
8X8 INC	26,200
A O SMITH	2,380
A O SMITH	17,100
AAON INC	13,725
AAON INC	25,101
AAR CORP	10,700
AARONS INC	11,870
ABAXIS INC	8,600
ABBOTT LABS	190,252
ABBOTT LABS	135,228
ABBVIE INC	176,100
ABBVIE INC	146,000
ABERCROMBIE & FITCH CO CL A	23,300
ABIOMED INC	8,690
ABM INDUSTRIES INC	20,500
ACACIA COMMUNICATIONS INC	14,726
ACADIA HEALTHCARE CO INC	15,500
ACADIA HEALTHCARE CO INC	16,693
ACADIA REALTY TRUST	26,071
ACCENTURE PLC	68,900
ACCENTURE PLC	24,600
ACETO CORP	9,900
ACI WORLDWIDE INC	18,470
ACORDA THERAPEUTICS INC	11,700
ACTIVISION BLIZZARD INC	77,200
ACTIVISION BLIZZARD INC	119,537
ACTUANT CORP	18,500
ACUITY BRANDS INC	5,200
ACXIOM CORP	12,860
ADEPTUS HEALTH INC	4,300
ADOBE SYSTEMS INC	55,000
ADTALEM GLOBAL ED INC	9,820
ADTRAN INC	16,200
ADVANCE AUTO PARTS	8,400
ADVANCED DISPOSAL SERVICES I	44,886
ADVANCED ENERGY INDUSTRIES I	13,800
ADVANCED MICRO DEVICES	29,900
ADVANCED MICRO DEVICES	87,800
ADVANSIX INC	11,000
AECOM	33,393
AEGION CORP	9,922
AEGON NV AMERICAN REG SHR NL	573,000
AERCAP HOLDINGS NV	291,000

***Teachers' Retirement System of Kentucky  
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**Domestic & International Equities**

Description	Shares / Units
AERIE PHARMACEUTICALS INC	45,191
AERIE PHARMACEUTICALS INC	16,256
AEROJET ROCKETDYNE HOLDINGS	24,100
AEROVIRONMENT INC	4,300
AES CORP	78,100
AETNA INC	35,668
AETNA INC	45,078
AFFILIATED MANAGERS GROUP	6,500
AFLAC INC	43,950
AGCO CORP	14,280
AGILENT TECHNOLOGIES INC A	34,850
AGIOS PHARMACEUTICALS INC	44,401
AGIOS PHARMACEUTICALS INC	6,612
AGREE REALTY CORP	9,500
AIR PRODUCTS AND CHEMICALS	23,388
AK STEEL HOLDING CORP	104,300
AKAMAI TECHNOLOGIES INC	20,200
AKAMAI TECHNOLOGIES INC	74,269
AKORN INC	18,820
ALASKA AIR GROUP INC	14,300
ALASKA AIR GROUP INC	42,340
ALBANY INTERNATIONAL CORP CL	10,000
ALBERMARLE CORP	12,300
ALBERMARLE CORP	40,600
ALEXANDER & BALDWIN INC	8,060
ALEXANDRIA REAL ESTATE EQUIT	9,300
ALEXION PHARMACEUTICALS INC	25,200
ALEXION PHARMACEUTICALS INC	152,422
ALEXION PHARMACEUTICALS INC	62,400
ALIBABA GROUP HLDG LTD	53,706
ALIBABA GROUP HLDG LTD	49,000
ALIGN TECHNOLOGY INC	6,100
ALIGN TECHNOLOGY INC	7,600
ALKERMES PLC	78,620
ALLEGHANY CORP	3,110
ALLEGHANY CORP	4,810
ALLEGHENY TECHNOLOGIES INC	17,150
ALLEGIANT TRAVEL CO	5,100
ALLEGION PUB LTD CO	11,533
ALLEGION PUB LTD CO	184,700
ALLERGAN PLC	36,630
ALLERGAN PLC	117,307
ALLERGAN PLC	59,100
ALLERGAN PLC	31,000
ALLERGAN PLC	50,670

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
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**Domestic & International Equities**

Description	Shares / Units
ALLERGAN PLC	40,403
ALLETE INC	18,000
ALLETE INC	11,546
ALLIANCE DATA SYSTEMS CORP	6,300
ALLIANT ENERGY CORP	22,200
ALLISON TRANSMISSION HLDS	94,861
ALLSCRIPTS HEALTHCARE SOLUTI	34,820
ALLSTATE CORP	38,414
ALLSTATE CORP	86,254
ALMO GROUP INC	3,300
ALMOST FAMILY INC	3,400
ALNYLAM PHARMACEUTICALS INC	114,442
ALNYLAM PHARMACEUTICALS INC	20,246
ALPHABET INC/CA	32,861
ALPHABET INC/CA	32,600
ALPHABET INC/CA	34,286
ALPHABET INC/CA	7,261
ALPHABET INC/CA	22,300
ALPHABET INC/CA	8,393
ALPHABET INC/CA	18,524
ALTRA INDUSTRIAL MOTION CORP	28,570
ALTRIA GROUP INC	213,200
ALTRIA GROUP INC	259,800
ALTRIA GROUP INC	162,639
AMAG PHARMACEUTICALS INC	9,400
AMANDA HOFFLER PROPERTIES IN	9,900
AMAZON.COM INC	43,924
AMAZON.COM INC	24,289
AMAZON.COM INC	29,186
AMAZON.COM INC	17,361
AMC NETWORKS INC	11,570
AMDOCS LTD	203,100
AMEDISYS INC	11,167
AMERCO	8,898
AMEREN CORP	27,500
AMERICAN AIRLS GROUP INC	56,229
AMERICAN AIRLS GROUP INC	285,700
AMERICAN ASSETS TRUST	13,600
AMERICAN AXLE & MANUFACTURE	33,400
AMERICAN CAMPUS COMMUNITIES	25,630
AMERICAN EAGLE OUTFITTERS	35,790
AMERICAN ELECTRIC POWER	54,300
AMERICAN ELECTRIC POWER	83,924
AMERICAN EQUITY INVESTMENT L	28,800
AMERICAN EXPRESS CO	84,150

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
AMERICAN EXPRESS CO	253,007
AMERICAN FINANCIAL GROUP INC	15,260
AMERICAN INTERNATIONAL GROUP	96,275
AMERICAN INTERNATIONAL GROUP	228,400
AMERICAN PUBLIC EDUCATION IN	5,700
AMERICAN STATES WATER CO	11,200
AMERICAN TOWER CORPORATION	47,100
AMERICAN TOWER CORPORATION	157,194
AMERICAN VANGUARD CORP	7,000
AMERICAN WATER WORKS CO	20,000
AMERICAN WOODMARK CORP	5,700
AMERICAN WOODMARK CORP	13,801
AMERIPRISE FINANCIAL INC	17,750
AMERIPRISE FINANCIAL INC	177,900
AMERIS BANCORP	11,300
AMERISAFE INC	7,200
AMERISAFE INC	15,866
AMERISOURCEBERGEN CORP	18,300
AMERISOURCEBERGEN CORP	120,000
AMETEK INC	26,200
AMETEK INC	125,138
AMGEN INC	80,624
AMGEN INC	101,003
AMGEN INC	123,100
AMICUS THERAPEUTICS INC	55,590
AMN HEALTHCARE SERVICES INC	18,200
AMPHASTAR PHARMACEUTICALS IN	12,700
AMPHENOL CORP CL A	33,550
ANADARKO PETROLEUM CORP	61,724
ANALOG DEVICES	39,529
ANALOGIC CORP	4,100
ANDEAVOR	17,221
ANDERSONS INC	10,250
ANGIODYNAMICS INC	11,000
ANI PHARMACEUTICALS INC	2,300
ANIKA THERAPEUTICS INC	6,000
ANIKA THERAPEUTICS INC	22,649
ANIXTER INTERNATIONAL INC	10,900
ANSYS INC	3,850
ANSYS INC	9,200
ANTHEM INC.	29,000
ANTHEM INC.	92,800
AON CORP	28,661
AON CORP	142,200
AON CORP	162,900

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**Domestic & International Equities**

Description	Shares / Units
APACHE CORP	43,365
APARTMENT INVESTMENT & MGMT	18,106
APOGEE ENTERPRISES INC	11,700
APOLLO COMMERCIAL REAL ESTAT	36,800
APPLE INC	578,210
APPLE INC	250,563
APPLE INC	174,300
APPLE INC	153,155
APPLIED INDUSTRIAL TECHNOLOG	14,325
APPLIED MATERIALS INC	119,750
APPLIED MATERIALS INC	299,667
APPLIED MATERIALS INC	342,500
APPLIED OPTOELECTRONICS INC	6,200
APTARGROUP INC	12,690
APTEVO THERAPEUTICS INC	5,600
AQUA AMERICA INC	37,255
ARCBEST CORP	9,200
ARCHER-DANIELS MIDLAND	62,516
ARCHROCK INC	21,200
ARCONIC INC	49,153
ARISTA NETWORKS INC	45,493
ARMOUR RESIDENTIAL REIT INC	6,700
ARMSTRONG WORLD INDS NEW	24,779
ARRIS INTL INC	41,810
ARROW ELECTRONICS INC	18,380
ARTHUR J GALLAGHER & CO	17,800
ASBURY AUTOMOTIVE GROUP INC	9,300
ASCENA RETAIL GROUP INC	57,300
ASHLAND GLOBAL HLDGS INC	12,000
ASHTEAD GROUP PLC	95,000
ASPEN INSURANCE HOLDINGS LTD	10,550
ASPEN TECHNOLOGY INC	15,390
ASSOCIATED BANC CORP	29,970
ASSOCIATED BANC CORP	76,703
ASSURANT INC	5,600
ASSURANT INC	137,500
ASTEC INDUSTRIES INC	7,800
ASTELLAS PHARMA INC	324,000
ASTORIA FINANCIAL CORP	30,500
AT&T INC	679,158
ATLAS AIR WORLDWIDE HLDS INC	7,500
ATMOS ENERGY CORP	22,760
ATN INTL INC	2,600
ATRION CORP	1,977
ATWOOD OCEANICS INC	35,600

***Teachers' Retirement System of Kentucky***  
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**Domestic & International Equities**

Description	Shares / Units
AUTODESK INC	21,800
AUTOMATIC DATA PROCESSING IN	49,650
AUTONATION INC	14,000
AUTOZONE INC	2,900
AVALONBAY COMMUNITIES INC	15,504
AVERY DENNISON CORP	8,900
AVIS BUDGET GROUP INC	16,220
AVISTA CORP	23,200
AVNET INC	26,530
AVON PRODUCTS	84,130
AXA ADR	348,900
AXCELIS TECHNOLOGIES INC	8,400
AXON ENTERPRISE INC	16,900
AZZ INC	8,400
AZZ INC	17,966
B B & T CORP	85,928
B&G FOODS INC	22,300
BADGER METER INC	8,000
BAIDU INC SPONSORED ADR A	40,800
BAILLIE GIFFORD INTL EAFE FU	663,624,067
BAKER HUGHES A GE CO	45,812
BALCHEM CORP	10,850
BALL CORP	36,400
BALL CORP	86,130
BANC OF CALIFORNIA INC	16,600
BANCO SANTANDER CENTRAL ADR	2,380,000
BANCO SANTANDER CHILE SA NEW	486,400
BANCORPSOUTH INC	19,680
BANK MONTREAL QUE	191,000
BANK MUTUAL CORP	15,600
BANK NEW YORK MELLON CORP	113,775
BANK OF AMERICA CORP	1,108,916
BANK OF AMERICA CORP	580,800
BANK OF AMERICA CORP	808,000
BANK OF AMERICA CORP	755,612
BANK OF HAWAII CORP	7,740
BANK OF NOVA SCOTIA	171,000
BANK OF THE OZARKS INC	25,060
BANNER CORP	8,200
BARD (CR) INC	8,200
BARING ALL COUNTRY WORLD	4,602,673
BARNES & NOBLE ED INC	13,524
BARNES & NOBLE INC	21,400
BARNES GROUP INC	15,800
BARRACUDA NETWORKS INC	6,700



***Teachers' Retirement System of Kentucky***  
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**Domestic & International Equities**

Description	Shares / Units
BAXTER INTERNATIONAL INC	52,800
BAXTER INTERNATIONAL INC	104,952
BECTON DICKINSON	24,403
BED BATH & BEYOND INC	30,850
BEIGENE LTD	2,400
BELDEN INC	9,750
BELMOND LTD	23,200
BEMIS CO	18,490
BENCHMARK ELECTRONIC INC	17,625
BERKLEY WR CORP	18,873
BERKLEY WR CORP	36,635
BERKSHIRE HATHAWAY CL B	209,056
BEST BUY CO INC	30,525
BEST BUY CO INC	241,370
BIG 5 SPORTING GOODS CORP	10,200
BIG LOTS INC	10,600
BIGLARI HOLDINGS INC	287
BILL BARRETT CORP	18,200
BIO RAD LABS INC	3,780
BIO RAD LABS INC	68,395
BIOGEN INC	24,040
BIOGEN INC	35,300
BIO-TECHNE CORP	7,260
BIOTELEMETRY INC	9,800
BIOVERATIV INC	23,970
BJ'S RESTAURANTS INC	8,100
BLACK BOX CORP	14,500
BLACK HILLS CORP	10,348
BLACK HILLS CORP	23,155
BLACK KNIGHT FINANCIAL SERVI	18,334
BLACK ROCK ACWI EX-US IMI	603,250,323
BLACKBAUD INC	9,900
BLACKBAUD INC	43,513
BLACKBAUD INC	17,669
BLACKHAWK NETWORK HOLDINGS I	19,615
BLACKHAWK NETWORK HOLDINGS I	54,930
BLACKROCK INC	13,200
BLACKROCK INC	40,200
BLACKROCK INC	12,950
BLOCK H & R	22,500
BLOOMIN BRANDS INC	55,145
BLUCORA INC COM	8,200
BLUEBIRD BIO INC	29,081
BNP PARIBAS	405,000
BOB EVANS FARMS	5,800

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
BOEING CO	63,064
BOEING CO	45,000
BOEING CO	41,121
BOFI HOLDING INC	21,300
BOISE CASCADE CO	16,700
BOISE CASCADE CO	28,204
BORGWARNER INC	21,922
BOSTON BEER INC	2,100
BOSTON PRIVATE FINANCIAL HLD	31,200
BOSTON PROPERTIES INC	16,400
BOSTON SCIENTIFIC CORP	150,412
BOSTON SCIENTIFIC CORP	372,668
BOTTOMLINE TECHNOLOGIES INC	9,800
BOYD GAMING CORP	28,800
BRADY CORP	15,800
BRIDGESTONE CORP	144,200
BRIGGS & STRATTON	14,800
BRIGHTHOUSE FINL INC	10,973
BRINKER INTERNATIONAL INC	12,630
BRINK'S CO (THE)	10,800
BRINK'S CO (THE)	3,400
BRINK'S CO (THE)	11,992
BRISTOL MYERS SQUIBB CO	184,609
BRISTOL MYERS SQUIBB CO	161,744
BRISTOW GROUP INC	7,500
BRITISH AMERICAN TOBACCO A	216,000
BROADCOM LTD	44,414
BROADCOM LTD	48,400
BROADCOM LTD	73,200
BROADCOM LTD	44,000
BROADCOM LTD	42,792
BROADRIDGE FINANCIAL SOLUTIO	25,020
BROCADE COMMUNICATIONS SYSTE	85,060
BROOKLINE BANCORP INC	23,000
BROOKLINE BANCORP INC	82,252
BROOKS AUTOMATION INC	24,342
BROWN & BROWN INC	24,642
BROWN FORMAN INC	18,924
BRUNSWICK CORP	20,080
BUCKLE INC	9,950
BUFFALO WILD WINGS INC	4,240
BURLINGTON STORES INC	10,499
C H ROBINSON WORLDWIDE INC	15,800
CA INC	33,112
CABLE ONE INC	890

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
CABOT CORP	9,600
CABOT MICROELECTRONICS CORP	7,900
CABOT OIL & GAS CORP	52,600
CACI INTERNATIONAL INC	8,900
CACI INTERNATIONAL INC	10,629
CADENCE DESIGN SYSTEM INC	28,850
CADENCE DESIGN SYSTEM INC	31,000
CADENCE DESIGN SYSTEM INC	105,469
CAIXABANK	1,869,900
CALAMP CORP	10,300
CALATLANTIC GROUP INC	15,672
CALAVO GROWERS INC	6,200
CALERES INC COM	15,350
CALERES INC COM	27,006
CALGON CARBON CORP	15,700
CALIFORNIA WATER SERVICE GRO	16,800
CALITHERA BIOSCIENCES INC	27,600
CALLAWAY GOLF CO	32,100
CALLON PETROLEUM CO	12,500
CAL-MAINE FOODS INC	13,932
CAMBREX CORP	12,800
CAMDEN PROPERTY TRUST	18,630
CAMPBELL SOUP	21,200
CANADIAN NATL RY CO	182,300
CANTEL MEDICAL CORP	13,000
CAPELLA EDUCATION CO	4,400
CAPITAL ONE FINANCIAL CORP	53,091
CAPITAL ONE FINANCIAL CORP	93,894
CAPSTEAD MORTGAGE CORP	33,700
CARDINAL HEALTH INC	33,525
CARDIOVASCULAR SYSTEMS INC	32,869
CARDTRONICS PLC	16,500
CARDTRONICS PLC	15,335
CAREER EDUCATION CORP	18,700
CARETRUST REIT INC	19,680
CARLISLE COS INC	13,150
CARMAX INC	21,400
CARMAX INC	66,744
CARNIVAL CORP	45,700
CARNIVAL CORP	372,100
CARNIVAL PLC	214,700
CARPENTER TECHNOLOGY	7,750
CARRIZO OIL & GAS INC	18,900
CARS.COM INC	16,733
CARTERS INC	10,490

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
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**Domestic & International Equities**

Description	Shares / Units
CARTERS INC	18,607
CASEY'S GENERAL STORES INC	8,120
CASEY'S GENERAL STORES INC	500
CASEY'S GENERAL STORES INC	10,604
CATALENT INC	26,290
CATALENT INC	40,278
CATERPILLAR INC	65,350
CATHAY GENERAL BANCORP	15,930
CATO CORP CL A	8,300
CAVIUM INC	97,251
CBL & ASSOCIATES PROPERTIES	61,500
CBOE HOLDINGS INC	370
CBOE HOLDINGS INC	10,400
CBRE GROUP INC	34,400
CBS CORP CL B	40,793
CBS CORP CL B	225,200
CBS CORP CL B	321,500
CBS CORP CL B	185,254
CCH I LLC	23,650
CCH I LLC	45,087
CDK GLOBAL INC	31,740
CDN IMPERIAL BK COMM TORONTO	6,393
CDW CORP	91,896
CEDAR REALTY TRUST INC	28,700
CELGENE CORP	85,350
CELGENE CORP	161,000
CELGENE CORP	98,366
GEMEX SA ADR	1,566,960
CENTENE CORP	613
CENTENE CORP	19,900
CENTERPOINT ENERGY INC	50,562
CENTRAL GARDEN & PET CO	8,200
CENTRAL GARDEN & PET CO CL A	6,500
CENTRAL PACIFIC FINANCIAL CO	10,800
CENTURY ALUMINUM CO	17,200
CENTURYLINK INC	61,103
CERNER CORP	32,500
CEVA INC	5,200
CF INDUSTRIES HOLDINGS	26,545
CHARLES RIVER LABORATORIES	10,630
CHART INDUSTRIES INC	7,500
CHATHAM LODGING TRUST	13,400
CHECK POINT SOFTWARE TECHNOL	132,300
CHEESECAKE FACTORY	9,910
CHEMED CORP	6,000

***Teachers' Retirement System of Kentucky  
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**Domestic & International Equities**

Description	Shares / Units
CHEMICAL FINANCIAL CORP	13,292
CHEMOURS COMPANY	37,910
CHESAPEAKE ENERGY CORP	76,100
CHESAPEAKE LODGING TRUST	20,200
CHEVRON CORP	208,627
CHICO'S FAS INC	45,500
CHILDREN'S PLACE, INC.	7,000
CHINA OVERSEAS LD & INVT LTD	55,000
CHIPOTLE MEXICAN GRILL CLA	3,100
CHOICE HOTELS INTL INC	55,459
CHUBB LIMITED	50,627
CHUBB LIMITED	59,498
CHURCH & DWIGHT CO INC	27,100
CHURCHILL DOWNS INC	2,720
CHUY'S HOLDINGS INC	8,400
CIENA CORP	28,002
CIGNA CORP	28,200
CIGNA CORP	70,582
CIMAREX ENERGY CO	10,600
CINCINNATI BELL INC NEW	14,620
CINCINNATI FINANCIAL CORP	14,880
CINEMARK HOLDING INC	22,020
CINTAS CORP	8,950
CINTAS CORP	22,224
CIRCOR INTERNATIONAL INC	5,700
CIRRUS LOGIC INC	15,460
CIRRUS LOGIC INC	96,430
CISCO SYSTEM INC	549,700
CISCO SYSTEM INC	726,000
CITIGROUP INC	305,742
CITIZENS FINL GROUP INC	57,300
CITIZENS FINL GROUP INC	395,500
CITIZENS FINL GROUP INC	894,200
CITRIX SYSTEMS INC	18,100
CITY HOLDING CO	5,200
CLEAN HARBORS INC	8,530
CLEARWATER PAPER CORP	5,836
CLOROX CO	13,600
CLOUD PEAK ENERGY INC	18,000
CLOUDERA INC	56,442
CME GROUP INC	36,500
CME GROUP INC	189,138
CMS ENERGY CORP	29,350
CNO FINANCIAL GROUP	37,600
COACH INC	31,300

***Teachers' Retirement System of Kentucky  
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**Domestic & International Equities**

Description	Shares / Units
COASTAL BANKING CO INC	3,800
COCA COLA CO	423,980
COCA-COLA BOTTLING CO	1,850
COGENT COMMUNICATIONS HOLDIN	15,900
COGNEX CORP	19,370
COGNIZANT TECH SOLUTIONS	67,400
COHERENT INC	5,000
COHERUS BIOSCIENCES INC	224,445
COHU INC	9,600
COHU INC	5,400
COLGATE PALMOLIVE CO	96,350
COLUMBIA BANKING SYSTEM INC	20,450
COMCAST CORP CL A	519,872
COMCAST CORP CL A	326,144
COMCAST CORP CL A	333,929
COMERICA INC	19,289
COMFORT SYSTEMS USA INC	14,700
COMMERCE BANCSHARES INC	19,305
COMMERCIAL METALS CO	29,300
COMMSCOPE HOLDING CO	75,529
COMMUNITY BANK SYSTEM INC	16,200
COMMUNITY HEALTH SYSTEMS INC	35,300
COMMVAULT SYSTEMS INC	7,650
COMPASS DIVERSIFIED HOLDING	47,710
COMPASS MINERAL INTERNATIONA	7,240
COMPUTER PROGRAMS & SYSTEMS	5,600
COMSCORE INC	5,680
COMTECH TELECOMMUNICATIONS	8,200
CONAGRA BRANDS INC	43,600
CONCHO RES INC	16,000
CONCHO RES INC	40,069
CONMED CORP	7,355
CONOCOPHILLIPS	136,748
CONSOLIDATED COMMUNICATIONS	24,100
CONSOLIDATED EDISON INC	32,850
CONSOLIDATED ENERGY INC	32,735
CONSTELLATION BRANDS INC A	19,000
CONTANGO OIL & GAS CO	4,300
CONTROL4 CORP	6,200
CONVERGYS CORP	20,550
COOPER COS INC	5,500
COOPER COS INC	40,312
COOPER STANDARD HOLDINGS INC	6,800
COOPER TIRE & RUBBER	11,700
COOPER TIRE & RUBBER	24,975

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
COPART INC	42,200
CORE LABORATORIES N V	9,400
CORECIVIC INC	25,859
CORELOGIC INC	18,960
CORE-MARK HOLDING CO INC	17,100
CORE-MARK HOLDING CO INC	32,870
CORESITE REALTY CORP	8,300
CORESITE REALTY CORP	2,200
CORESITE REALTY CORP	7,155
CORNING INC	97,850
CORNING INC	475,400
CORPORATE OFFICE PROPERTIES	19,560
CORPORATE OFFICE PROPERTIES	26,985
CORVEL CORP	3,900
COSTAR GROUP INC	14,618
COSTAR GROUP INC	830
COSTCO WHOLESALE CORP	47,522
COSTCO WHOLESALE CORP	61,346
COTY INC	50,750
COUSINS PROPERTIES INC	91,620
CRACKER BARREL OLD COUNTRY S	5,260
CRACKER BARREL OLD COUNTRY S	600
CRANE CO	9,880
CRAY INC	13,000
CREDIT ACCEPTANCE CORP	11,269
CREDIT AGRICOLE S A	371,300
CREE INC	18,550
CRH PLC	302,000
CRITEO S A	109,000
CROCS INC	22,900
CROSS COUNTRY HEALTHCARE INC	16,200
CROWN CASTLE INTL CORP	43,650
CROWN HOLDINGS INC	109,361
CRYOLIFE INC	3,600
CSG SYSTEMS INTERNATIONAL IN	13,400
CSRA INC	19,100
CSX CORP	101,900
CTRIP COM INTL LTD	225,000
CTS CORP	13,900
CUBIC CORP	8,500
CULLEN FROST BANKERS INC	10,640
CULLEN FROST BANKERS INC	18,526
CUMMINS INC	17,100
CURTISS WRIGHT CORP	9,200
CUSTOMERS BANCORP INC	9,100

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
CVB FINANCIAL CORP	37,300
CVS HEALTH CORPORATION	112,003
CVS/CAREMARK CORP	133,900
CYPRESS SEMICONDUCTOR CORP	67,460
CYRUSONE INC	15,000
CYTOKINETICS INC	10,700
D R HORTON INC	40,000
DAITO TR CONSTR CO LTD	77,300
DAKTRONICS INC	20,100
DANA INCORPORATED	35,460
DANAHER CORP	66,326
DANAHER CORP	69,761
DANSKE BK A/S	156,300
DARDEN RESTAURANTS INC	12,700
DARLING INGREDIENTS INC.	54,900
DAVE & BUSTERS ENTERTAINMENT	13,700
DAVITA INC	16,600
DBS GROUP HLDGS LTD	204,000
DCR INDUSTRIAL TRUST INC	21,350
DEAN FOODS CO	26,370
DECKERS OUTDOOR CORP	7,880
DEERE & CO	32,500
DELEK US HLDGS INC NEW	406,581
DELPHI AUTOMOTIVE PLC	30,626
DELPHI AUTOMOTIVE PLC	165,000
DELPHI AUTOMOTIVE PLC	236,100
DELTA AIR LINES INC	81,250
DELTA AIR LINES INC	301,100
DELTIC TIMBER CORP	2,300
DELUXE CORP	10,610
DELUXE CORP	26,376
DENBURY RESOURCES INC	96,950
DENTSPLY SIRONA INC	25,954
DEPOMED INC	14,500
DERMIRA INC	32,910
DEVON ENERGY CORP	57,750
DHI GROUP INC	6,400
DIAMOND OFFSHORE DRILLING IN	12,260
DIAMONDBACK ENERGY INC	12,161
DIAMONDROCK HOSPITALITY CO	67,896
DIAMONDROCK HOSPITALITY CO	65,232
DICKS SPORTING GOODS INC	17,620
DIEBOLD NIXDORF	12,101
DIGI INTERNATIONAL CORP	5,500
DIGITAL RLTY TR INC	17,050



**Teachers' Retirement System of Kentucky**  
**Pension Investment Holdings**  
**September 30, 2017**

**Domestic & International Equities**

Description	Shares / Units
DILLARD'S INC CL A	5,700
DIME COMMUNITY BANCSHARES	9,500
DINEEQUITY INC	5,400
DIODES INC	10,000
DIPLOMAT PHARMACY INC	15,700
DISCOVER FINANCIAL SERVICES	42,711
DISCOVERY COMMUNICATIONS A	16,386
DISCOVERY COMMUNICATNS NEW	22,946
DISH NETWORK CORP	24,000
DISNEY WALT CO (HOLDING CO)	159,214
DISNEY WALT CO (HOLDING CO)	144,914
DISNEY WALT CO (HOLDING CO)	140,120
DOLLAR GEN CORP NEW	28,051
DOLLAR TREE INC	26,477
DOLLAR TREE STORES INC	85,349
DOMINION RESOURCES INC	69,324
DOMINO'S PIZZA INC	11,020
DOMTAR CORP	11,490
DONALDSON CO INC	29,528
DONNELLEY (RR) & SONS	23,801
DONNELLEY FINL SOLUTIONS INC	7,725
DORMAN PRODUCTS INC	10,700
DOUGLAS EMMETT INC	27,660
DOUGLAS EMMETT INC	32,606
DOVER CORP	18,100
DOWDUPONT INC	246,289
DOWDUPONT INC	170,200
DOWDUPONT INC	132,597
DR PEPPER SNAPPLE GROUP INC	19,900
DRIL-QUIP INC	8,060
DST SYSTEMS INC	13,960
DSW INC CL A	23,400
DTE ENERGY CO	19,000
DUKE ENERGY CORP NEW COM	77,746
DUKE REALTY CORP	36,510
DUKE REALTY CORP	40,600
DUN & BRADSTREET CORP	6,900
DUN & BRADSTREET CORP	27,095
DUNKIN BRANDS GROUP INC	16,940
DUNKIN BRANDS GROUP INC	28,506
DXC TECHNOLOGY CO	31,741
DXP ENTERPRISES INC	4,300
DYCOM INDUSTRIES INC	7,690
DYCOM INDUSTRIES INC	1,100
E ON AG	481,000

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
E*TRADE FINANCIAL CORP	29,150
EAGLE MATERIALS INC	8,910
EAGLE PHARMACEUTICALS INC	3,700
EAST WEST BANCORP INC	31,560
EAST WEST BANCORP INC	27,218
EASTGROUP PROPERTIES INC	11,600
EASTMAN CHEMICAL CO	16,300
EATON CORP PLC	49,600
EATON CORP PLC	78,756
EATON VANCE CORP	25,950
EBAY INC	111,350
EBAY INC	201,983
EBIX INC	7,500
ECHO GLOBAL LOGISTICS INC	11,200
ECOLAB INC	27,300
EDGEWELL PERS CARE CO	10,300
EDISON INTERNATIONAL	35,450
EDUCATION REALTY TRUST INC	12,460
EDWARDS LIFESCIENCES CORP	23,700
EHEALTH INC	5,800
EL PASO ELECTRIC CO	13,600
EL POLLO LOCO HOLDINGS INC	7,600
ELECTRO SCIENTIFIC INDUSTRIE	10,400
ELECTRONIC ARTS INC	34,250
ELECTRONIC ARTS INC	62,225
ELECTRONIC ARTS INC	54,637
ELECTRONICS FOR IMAGING INC	15,800
EMCOR GROUP INC	13,940
EMCOR GROUP INC	600
EMERGENT BIOSOLUTIONS INC	10,500
EMERGENT BIOSOLUTIONS INC	109,806
EMERSON ELECTRIC CO	71,800
EMPLOYERS HOLDINGS INC	11,200
ENCORE CAPITAL GROUP INC	6,700
ENCORE WIRE CORP	7,600
ENDO HEALTH SOLUTIONS INC	33,200
ENERGEN CORP	16,820
ENERGIZER HLDGS INC NEW	15,455
ENERSYS	9,920
ENGILITY HOLDINGS INC.	5,200
ENOVA INTL INC	9,241
ENPRO INDUSTRIES INC	7,100
ENSCO PLC	50,869
ENTA PHARMACEUTICALS INC	2,700
ENTEGRIS INC	39,600

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
ENERGY CORP	20,600
ENTERPRISE FINANCIAL SERVICE	18,725
ENVISION HEALTHCARE CORP	12,800
EOG RESOURCES INC	63,450
EOG RESOURCES INC	193,820
EOG RESOURCES INC	74,831
EPAM SYSTEMS INC	8,800
EPLUS INC	4,600
EPLUS INC	20,036
EPR PPTYS COM SH BEN INT	11,770
EQT CORP	19,400
EQUIFAX INC	13,575
EQUIFAX INC	32,603
EQUIFAX INC	29,814
EQUINIX INC	8,711
EQUITY RESIDENTIAL	39,621
ESCO TECHNOLOGIES INC	7,300
ESSENDANT INC COM	13,800
ESSEX PROPERTY TRUST INC	7,350
ESTEE LAUDER COMPANIES CL A	24,642
ESTEE LAUDER COMPANIES CL A	89,711
ESTERLINE TECHNOLOGIES	5,130
ESTERLINE TECHNOLOGIES	14,151
ETHAN ALLEN INTERIORS INC	11,500
EVERCORE PARTNERS INC	15,200
EVERCORE PARTNERS INC	15,065
EVEREST RE GROUP LTD	4,076
EVEREST RE GROUP LTD	4,600
EVERSOURCE ENERGY	33,592
EW SCRIPPS CO	17,933
EXELON CORP	102,214
EXLSERVICE HOLDINGS	12,100
EXPEDIA INC	13,000
EXPEDIA INC	81,186
EXPEDITORS INTL WASH INC	18,800
EXPONENT INC	9,500
EXPONENT INC	17,881
EXPRESS INC	28,200
EXPRESS SCRIPTS HLDG CO	65,901
EXTERRAN CORP	10,100
EXTRA SPACE STORAGE INC	3,100
EXTRA SPACE STORAGE INC	14,200
EXXON MOBIL CORP	466,734
EZCORP INC	16,800
F.N.B. CORP	63,400

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
F5 NETWORKS INC	6,500
F5 NETWORKS INC	111,690
F5 NETWORKS INC	167,200
FABRINET	13,700
FABRINET	26,618
FACEBOOK INC	261,500
FACEBOOK INC	168,887
FACEBOOK INC	172,921
FACEBOOK INC	117,560
FACTSET RESEARCH SYSTEMS INC	8,900
FACTSET RESEARCH SYSTEMS INC	22,579
FAIR ISAAC CORP	5,700
FAIR ISAAC CORP	6,330
FARO TECHNOLOGIES INC	5,000
FASTENAL CO	32,500
FASTENAL CO	327,300
FASTENAL CO	53,404
FCB FINANCIAL HOLDINGS INC	23,205
FEDERAL REALTY	8,200
FEDERAL SIGNAL CORP	21,900
FEDERATED INVESTORS INC CL B	21,810
FEDEX CORP	26,633
FEDEX CORP	64,300
FERGUSON PLC	506,100
FIAT CHRYSLER AUTOMOBILES N	260,400
FIDELITY NATIONAL FINANCIAL	71,745
FIDELITY NATIONAL INFORMATIO	35,974
FIDELITY SOUTHERN CORP	7,700
FIESTA RESTAURANT GROUP INC	12,600
FIFTH THIRD BANCORP	84,933
FIFTH THIRD BANCORP	132,754
FINANCIAL ENGINES INC	18,200
FINANCIAL ENGINES INC	40,903
FINANCIAL ENGINES INC	30,528
FINISAR CORP	104,079
FINISH LINE CL A (THE)	16,947
FIRST AMERICAN FINANCIAL COR	24,530
FIRST BANCORP	69,713
FIRST BUSEY CORP	25,178
FIRST CITIZENS BANKSHARES CL	6,234
FIRST CITIZENS BANKSHARES CL	3,078
FIRST COMMONWEALTH FINL GROU	23,500
FIRST DATA CORP NEW	474,000
FIRST FINANCIAL BANCORP	21,500
FIRST FINANCIAL BANKSHARES I	24,600

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
FIRST HAWAIIAN INC	25,254
FIRST HORIZON NATIONAL CORP	47,250
FIRST INDUSTRIAL REALTY TRUS	27,870
FIRST MIDWEST BANCORP	27,300
FIRST NBC BANK HOLDING CO	5,300
FIRST REPUBLIC BANK	94,575
FIRST REPUBLIC BANK	48,198
FIRST SOLAR INC	15,600
FIRSTCASH INC	16,596
FIRSTENERGY CORP	49,403
FISERVE INC	23,250
FIVE BELOW INC	20,600
FIVE BELOW INC	22,923
FIVE PRIME THERAPEUTICS INC	33,080
FIVE9 INC	56,698
FLEXION THERAPEUTICS INC	24,511
FLIR SYSTEMS INC	10,600
FLOTEK INDUSTRIES INC	11,300
FLOWERS FOODS INC	35,140
FLOWERVE CORP	15,500
FLUOR CORP	15,000
FMC CORP	14,800
FOOT LOCKER INC	14,100
FORD MOTOR	434,027
FORESTAR GROUP INC	10,800
FORRESTER RESEARCH INC	3,300
FORTINET INC	30,690
FORTIVE CORP	34,013
FORTUNE BRANDS HOME & SECURI	1,200
FORTUNE BRANDS HOME & SECURI	17,800
FORTUNE BRANDS HOME & SECURI	88,790
FORWARD AIR CORP	10,450
FOSSIL GROUP INC	14,600
FOUR CORNERS PROPERTY TRUST	21,469
FOX FACTORY HOLDING CORP	12,056
FRANCESCAS HOLDING CORP	15,200
FRANKLIN ELECTRIC CO INC	14,100
FRANKLIN RESOURCES INC	39,000
FRANKLIN STREET PROPERTIES C	37,400
FRED'S INC	17,700
FREEPORT-MCMORAN INC.	142,974
FRONTIER COMMUNICATIONS CORP	14,407
FT WASH FOCUSED EQTY SECURIT	212,690,121
FTD COS INC	4,740
FTI CONSUTLTING INC	13,350

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
FUJIFILM HLDGS CORP	276,000
FULTON FINANCIAL CORP	33,631
FUTUREFUEL CORP	8,639
GAMESTOP CORP CL A	22,700
GANNETT CO	41,900
GAP (THE)	23,750
GARDNER DENVER HLDGS INC	449,500
GARMIN LTD	12,050
GARTNER INC CL A	10,200
GATX CORP	6,700
GEELY AUTOMOBILE HLDGS LTD	65,100
GEEN DOT CORP	12,500
GENERAC HOLDINGS INC	30,453
GENERAL CABLE CORP	14,400
GENERAL COMMUNICATION CL A	7,600
GENERAL DYNAMICS CORP	31,300
GENERAL DYNAMICS CORP	25,539
GENERAL ELECTRIC CO	960,065
GENERAL MILLS INC	62,450
GENERAL MTRS CO	153,198
GENESCO INC	7,800
GENESEE & WYOMIMG	11,120
GENESEE & WYOMIMG	57,291
GENESEE & WYOMIMG	17,090
GENPACT LTD	259,233
GENTEX CORP	57,850
GENTHERM INC	13,900
GENUINE PARTS	15,575
GENWORTH FINANCIAL INC CL A	91,060
GEO GROUP INC	22,750
GEOSPACE TECHNOLOGIES CORP	3,190
GERBER SCIENTIFIC INC COM ES	16,400
GETTY REALTY CORP	9,251
GGP INC	67,655
GIBRALTAR INDUSTRIES INC	11,200
GIGAMON INC	10,600
G-III APPAREL GROUP LTD	15,100
GILEAD SCIENCES INC	144,797
GILEAD SCIENCES INC	10,000
GILEAD SCIENCES INC	136,000
GLACIER BANCORP INC	25,193
GLATFELTER	14,400
GLOBAL PAYMENTS INC	17,700
GLOBAL PAYMENTS INC	69,448
GLOBAL PAYMENTS INC	77,369

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
GLOBANT S.A.	22,698
GLOBUS MEDICAL INC	14,580
GLOBUS MEDICAL INC	45,965
GODADDY INC	187,012
GOLDMAN SACHS GROUP INC	41,105
GOLDMAN SACHS GROUP INC	40,959
GOODYEAR TIRE & RUBBER	29,150
GOVERNMENT PROPERTIES INC TR	31,100
GP STRATEGIES CORP	25,610
GRACO INC	12,250
GRAHAM HOLDINGS CO	580
GRAINGER (W W) INC	5,900
GRAINGER (W W) INC	77,900
GRANITE CONSTRUCTION INC	8,910
GRAPHIC PACKAGING HOLDING CO	90,395
GREAT PLAINS ENERGY INC	39,163
GREAT WASTERN BANCORP INC	19,500
GREAT WASTERN BANCORP INC	23,920
GREEN PLAINS RENEWABLE ENERG	12,400
GREENHILL & CO INC	13,300
GREIF INC CL A	5,620
GRIFFON CORP	14,000
GRIFOLS S A	650,600
GROUP 1 AUTOMOTIVE INC	8,800
GRUBHUB INC	24,685
GRUPO FINANCIERO SANTANDER M	1,166,200
GUESS INC	22,300
GUIDEWIRE SOFTWARE INC	42,036
GULF ISLAND FABRICATION INC	8,800
GULFPORT ENERGY	19,920
H B FULLER CO	17,100
HAEMONETICS CORP/MASS	17,700
HAIN CELESTIAL GROUP INC	20,670
HALLIBURTON CO	95,046
HALLIBURTON CO	145,890
HALYARD HEALTH INC	9,440
HANCOCK HOLDING CO	16,530
HANESBRANDS INC	40,600
HANMI FINANCIAL CORP	11,038
HANOVER INSURANCE GROUP INC	8,840
HARLEY DAVIDSON INC	20,000
HARLEY DAVIDSON INC	76,998
HARMONIC INC	20,800
HARRIS CORP	13,591
HARSCO CORP	22,800

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
HARTFORD FINL SERVICES GROUP	39,800
HASBRO INC	12,875
HAVERTY FURNITURE INC	7,100
HAWAIIAN ELECTRIC INDS	19,460
HAWAIIAN HOLDINGS INC	19,300
HAWKINS INC	4,200
HAYNES INTL INC	3,500
HCA HOLDINGS INC	30,700
HCA HOLDINGS INC	60,227
HCI GROUP INC	3,100
HCP INC	53,400
HDFC BANK LTD	169,000
HEALTHCARE REALTY TRUST INC	26,590
HEALTHCARE SERVICES GROUP	25,325
HEALTHEQUITY INV	14,200
HEALTHSOUTH CORP	20,680
HEALTHSTREAM INC	6,300
HEARTLAND EXPRESS INC	15,100
HEICO CORP CL A	44,197
HEICO CORP CL A	14,671
HEIDRICK & STRUGGLES INTL	7,800
HELEN OF TROY LTD	5,970
HELIX ENERGY SOLUTIONS GROUP	38,600
HELMERICH & PAYNE	13,100
HENNES & MAURITZ AB	617,100
HENRY SCHEIN INC	16,400
HERCULES CAPITAL INC	60,743
HERCULES OFFSHORE INC	1
HERSHA HOSPITALITY TRUST	14,700
HERSHEY CO	15,400
HESKA CORP	2,900
HESS CORP	30,500
HESS CORP	245,546
HEWLETT PACKARD ENTERPRISE C	186,087
HFF INC	13,800
HFF INC	36,360
HIBBETT SPORTS INC	7,800
HIGHWOODS PROPERTIES INC	22,340
HILL ROM HOLDINGS	11,750
HILLENBRAND INC	21,900
HILTON WORLDWIDE HLDGS INC	21,000
HILTON WORLDWIDE HLDGS INC	97,962
HMS HOLDING CORP	25,700
HMS HOLDING CORP	10,200
HNI CORP	9,300



***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
HOLLYFRONTIER CORP	35,740
HOLLYSYS AUTOMATION TECHNOLO	361,600
HOLOGIC INC	29,950
HOLOGIC INC	155,928
HOME BANCSHARES INC	28,300
HOME BANCSHARES INC	2,600
HOME DEPOT INC	133,641
HOME DEPOT INC	93,910
HOME DEPOT INC	180,500
HOMESTREET INC	8,400
HONEYWELL INTERNATIONAL INC	84,325
HOPE BANCORP INC	45,184
HOPE BANCORP INC	67,166
HORACE MANN EDUCATORS	14,100
HORMEL FOODS CORP	29,600
HORNBECK OFFSHORE SERVICES I	8,400
HOSPITALITY PROPERTIES TRUST	28,600
HOST HOTELS & RESORTS INC	84,692
HOSTESS BRANDS INC	83,353
HP INC	186,637
HSN INC	7,180
HUB GROUP INC CL A	14,300
HUBBELL INC	10,109
HUMANA INC	16,700
HUNT (JB) TRANSPORT SERVICES	1,100
HUNT (JB) TRANSPORT SERVICES	9,800
HUNT (JB) TRANSPORT SERVICES	55,360
HUNTINGTON BANCSHARES	120,231
HUNTINGTON INGALLS INDS INC	10,004
HURON CONSULTING GROUP INC	20,928
IBERIABANK CORP	20,186
ICON PLC	182,900
ICONIX BRAND GROUP INC	17,500
ICU MEDIAL INC	4,800
ICU MEDIAL INC	7,661
IDACORP INC	10,270
IDEX CORP	16,740
IDEX CORP	58,081
IDEXX LABORATORIES INC	1,800
IDEXX LABORATORIES INC	10,100
IHS MARKIT LTD	34,000
IHS MARKIT LTD	238,000
IHS MARKIT LTD	277,000
IHS MARKIT LTD	108,558
II-VI INC	18,000

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
II-VI INC	72,546
ILG INC	22,700
ILG INC	11,746
ILLINOIS TOOL WORKS	34,650
ILLINOIS TOOL WORKS	196,800
ILLINOIS TOOL WORKS	46,658
ILLUMINA INC	16,400
IMPAX LABORATORIES INC	25,200
INC RESEARCH HOLDINGS INC	11,600
INC RESEARCH HOLDINGS INC	19,082
INCYTE CORP	18,750
INCYTE CORP	81,421
INDEPENDENCE REALTY TRUST	12,700
INDEPENDENT BANK CORP	8,400
INDUSTRIA DE DISENO TEXTIL I	158,700
INFINITY PROPERTY & CASUALTY	4,190
ING GROUP N V ADR	884,000
ING GROUP N V ADR	172,200
INGERSOLL-RAND PLC	28,450
INGEVITY CORP	14,675
INGREDION INC	14,570
INNOFOS HOLDINGS INC	7,200
INNOSPEC INC	9,300
INNOVIVA INC	26,900
INOGEN INC	5,700
INSIGHT ENTERPRISES INC	12,500
INSPERITY INC	6,900
INSTALLED BUILDING PRODUCTS	6,200
INSTEEL INDUSTRIES INC	6,400
INTEGER HLDGS CORP	7,900
INTEGRA LIFESCIENCES HLDGS C	19,100
INTEGRA LIFESCIENCES HLDGS C	16,266
INTEGRATED DEVICE TECHNOLOGY	31,335
INTEGRATED DEVICE TECHNOLOGY	245,101
INTEGRATED DEVICE TECHNOLOGY	27,792
INTEGRATED DEVICE TECHNOLOGY	7,300
INTEL CORP	521,500
INTEL CORP	568,300
INTER PARFUMS INC	4,400
INTERACTIVE BROKERS GROUP IN	21,729
INTERCONTINENTAL EXCHANGE, I	65,075
INTERDIGITAL INC	8,030
INTERFACE INC	23,300
INTERNATIONAL BANCSHARES COR	10,390
INTERNATIONAL BANCSHARES COR	31,221

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
INTERNATIONAL BUSINESS MACHI	94,631
INTERNATIONAL FLAVORS/FRAG	8,500
INTERNATIONAL PAPER	44,388
INTERNATIONAL SPEEDWAY CORP	4,210
INTERPUBLIC GROUP COS INC	42,200
INTERSECT ENT INC	40,888
INTL FCSTONE INC	5,400
INTUIT INC	27,050
INTUIT INC	67,790
INTUITIVE SURGICAL INC	3,950
INVACARE CORP	7,500
INVESCO LTD	46,700
INVESCO LTD	373,200
INVESCO LTD	396,400
INVESTMENT TECHNOLOGY GROUP	14,100
IONIS PHARMACEUTICALS INC	88,854
IONIS PHARMACEUTICALS INC	9,208
IONIS PHARMACEUTICALS INC	12,600
IPH PHOTONICS CORP	8,160
IPH PHOTONICS CORP	114,600
IRIDIUM COMMUNICATIONS INC	30,300
IROBOT CORP	9,700
IRON MOUNTAIN INC	25,423
IRONWOOD PHARMACEUTICALS INC	485,091
IRONWOOD PHARMACEUTICALS INC	150,189
IRONWOOD PHARMACEUTICALS INC	48,700
ITAU UNIBANCO HLDG SA	634,000
ITRON INC	11,400
ITRON INC	26,324
ITT INC	17,970
ITT INC	31,635
J & J SNACK FOODS CORP	5,050
J2 GLOBAL INC	8,220
J2 GLOBAL INC	20,048
JABIL CIRCUIT INC	42,620
JABIL CIRCUIT INC	211,375
JACK HENRY & ASSOCIATES INC	16,640
JACK IN THE BOX INC	5,970
JACOBS ENGINEERING GROUP INC	14,600
JAMES RIVER GROUP HOLDINGS L	40,991
JANUS HENDERSON GROUP PLC	38,150
JBG SMITH PROPERTIES	18,200
JELD-WEN HOLDING INC	35,296
JETBLUE AIRWAYS CORP	71,110
JETBLUE AIRWAYS CORP	168,430

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
JOHN B SANFILIPPO & SON INC	4,200
JOHN BEAN TECHNOLOGIES CORP	11,399
JOHNSON & JOHNSON	297,678
JOHNSON CTLS INTL PLC	105,014
JONES LANG LASALLE INC	9,280
JOUNCE THERAPEUTICS INC	12,600
JP MORGAN CHASE & CO	395,614
JP MORGAN CHASE & CO	353,800
JP MORGAN CHASE & CO	371,670
JP MORGAN CHASE & CO	201,811
JUNIPER NETWORKS INC	41,577
KAISER ALUMINUM CORP	6,000
KALA PHARMACEUTICALS INC	4,600
KAMAN CORP	9,400
KANSAS CITY SOUTHERN	11,800
KAPSTONE PAPER AND PACKAGING	30,400
KAR AUCTION SERVICES INC	30,956
KB HOME	19,230
KBR INC	25,166
KELLOGG CO	27,500
KELLY SERVICES INC CL A	10,800
KEMET CORP	3,800
KEMPER CORPORATION	8,410
KENNAMETAL INC	15,400
KERING S A	88,900
KEYCORP	122,091
KEYSIGHT TECHNOLOGIES INC	37,570
KEYSIGHT TECHNOLOGIES INC	72,565
KILROY REALTY CORP	20,100
KIMBERLY CLARK CORP	38,568
KIMCO REALTY CORP	48,500
KINDER MORGAN INC	212,350
KINDRED HEALTHCARE INC	29,263
KIRBY CORP	9,490
KIRKLANDS INC	10,500
KITE REALTY GROUP TRUST	28,625
KITE REALTY GROUP TRUST	37,027
KLA-TENCOR CORP	16,950
KLA-TENCOR CORP	70,800
KLX INC	9,470
KNIGHT-SWIFT TRANSPORTATION	20,200
KNIGHT-SWIFT TRANSPORTATION	32,915
KNOWLES CORP	12,810
KOHL'S CORP	21,900
KOPIN CORP	7,635

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
KOPPERS HOLDINGS INC	7,800
KORN/FERRY INTERNATIONAL	17,500
KRAFT HEINZ CO	64,846
KRATON CORP	9,100
KROGER CO	100,150
KROGER CO	612,400
KUBOTA CORP ADR	141,600
KULICKE & SOFFA INDUSTRIES	26,800
L BRANDS INC	26,800
L3 TECHNOLOGIES INC	8,700
LA QUINTA HOLDINGS INC	64,877
LABORATORY CORP OF AMERICA H	10,569
LABORATORY CORP OF AMERICA H	93,478
LABORATORY CORP OF AMERICA H	46,081
LAM RESEARCH CORP	17,610
LAM RESEARCH CORP	51,792
LAM RESEARCH CORP	40,600
LAMAR ADVERTISING CO A	18,840
LAMB WESTON HOLDINGS INC	31,280
LANCASTER COLONY CORP	4,660
LANDAUER INC	3,000
LANDSTAR SYSTEM INC	9,460
LANNETT CO INC	9,900
LANTHEUS HOLDINGS INC	8,000
LASALLE HOTEL PROPERTIES	25,560
LASALLE HOTEL PROPERTIES	40,353
LAZARD LTD	290,100
LA-Z-BOY INC	17,900
LCI INDS	8,700
LEGACY TEXAS FINANCIAL GROUP	15,500
LEGG MASON INC	19,470
LEGGETT AND PLATT INC	14,000
LEIDOS HLDGS INC	30,005
LEMAITRE VASCULAR INC	3,400
LENDING TREE INC	2,800
LENNAR CORP CL A	23,200
LENNAR CORP CL A	253,249
LENNOX INTERNATIONAL INC	8,130
LENNOX INTERNATIONAL INC	35,147
LEUCADIA NATIONAL CORP	33,800
LEVEL 3 COMMUNICATIONS INC	32,940
LEXICON PHARMACEUTICALS	321,956
LEXINGTON CORP PROPERTIES TR	74,508
LGI HOMES INC	7,600
LHC GROUP INC	6,100

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
LIBERTY GLOBAL PLC CL C	615,951
LIBERTY PROPERTY TRUST	30,790
LIFE STORAGE INC	9,250
LIFEPOINT HOSPITALS INC	9,490
LIGAND PHARMACEUTICALS INC	5,900
LILLY (ELI) & CO	106,600
LILLY (ELI) & CO	153,787
LILLY (ELI) & CO	87,498
LINCOLN ELECTRIC HOLDINGS IN	13,400
LINCOLN NATIONAL	26,608
LINCOLN NATIONAL	208,300
LINCOLN NATIONAL	300,800
LINDSEY CORP	4,600
LITHIA MOTORS INC	9,508
LITTELFUSE INC	4,690
LIVANOVA PLC	7,720
LIVE NATION INC	28,520
LIVEPERSON INC	12,600
LKQ CORP	32,800
LKQ CORP	348,352
LOCKHEED MARTIN	27,642
LOEW'S CORP	29,000
LOGMELN INC	10,495
LOGMELN INC	10,660
LOUISIANA PACIFIC	32,190
LOUISIANA PACIFIC	47,051
LOWE'S COS	94,650
LOWE'S COS	7,500
LSB INDUSTRIES INC	5,500
LSC COMMUNICATIONS INC	15,625
LTC PROPERTIES INC	13,100
LUMBER LIQUIDATORS HOLDINGS	9,660
LUMENTUM HLDGS INC	17,460
LUMINEX CORP	12,200
LUMOS NETWORKS INC	7,300
LVMH MOET HENNESSY-LOUIS VUI	235,000
LYDALL INC	6,800
LYONDELLBASELL INDUSTRIES NV	36,550
LYONDELLBASELL INDUSTRIES NV	110,800
LYONDELLBASELL INDUSTRIES NV	36,370
LYONDELLBASELL INDUSTRIES NV	161,681
M & T BANK CORP	16,264
M & T BANK CORP	25,834
M & T BANK CORP	37,577
M D C HOLDINGS INC	15,035

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
M/I HOMES INC	8,300
MACERICH CO	13,870
MACK CALI REALTY CORP	19,080
MACOM TECHNOLOGY SOLUTIONS	27,969
MACY'S INC	33,996
MAGELLAN HEALTH, INC.	8,982
MAGNA INTL INC	170,000
MAGNA INTL INC	64,850
MAIDEN HOLDINGS LTD	25,600
MAKITA CORP	328,200
MALLINCKRODT PLC	19,678
MALLINCKRODT PLC	183,900
MANHATTAN ASSOCIATES INC	16,490
MANPOWER INC	14,390
MANTECH INTERNATIONAL CORP A	9,300
MARATHON OIL CORP	90,524
MARATHON PET PETE CORP	312,100
MARATHON PETROLEUM CORP	59,524
MARCUS CORP	8,900
MARINEMAX INC	10,100
MARKEL CORP	6,476
MARKETAXESS HOLDINGS INC	8,150
MARKETAXESS HOLDINGS INC	700
MARRIOTT INTERNATIONAL CLA	34,970
MARRIOTT VACATIONS WORLDWIDE	7,500
MARRIOTT VACATIONS WORLDWIDE	16,352
MARSH & MCLENNAN	56,400
MARSH & MCLENNAN	378,514
MARTEN TRANSPORT LTD	14,166
MARTIN MARIETTA MATERIALS	7,100
MARVELL TECHNOLOGY GROUP LTD	535,119
MASCO CORP	35,300
MASIMO CORP	10,300
MASIMO CORP	5,400
MASTERCARD INC	104,096
MASTERCARD INC	122,577
MATADOR RESOURCES CO	18,700
MATERION CORP	9,000
MATRIX SERVICE CO	10,200
MATSON INC	14,300
MATTEL INC	39,266
MATTHEWS INTERNATIONAL CORP	10,500
MAXIMUS INC	14,740
MAXLINEAR INC	15,200
MB FINANCIAL INC	13,600

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
MB FINANCIAL INC	35,040
MCCORMICK & CO	11,600
MCDERMOTT INTL INC	85,700
MCDONALD'S CORP	89,250
MCKESSON CORP	22,832
MDU RESOURCES GROUP INC	36,050
MEDICAL PROPERTIES TRUST INC	70,380
MEDICINES CO	20,500
MEDICINES CO	114,865
MEDICINES CO	25,590
MEDIDATA SOLUTIONS INC	10,900
MEDIDATA SOLUTIONS INC	1,000
MEDIFAST INC	4,100
MEDNAX INC	18,020
MEDTRONIC INC	150,514
MEDTRONIC INC	266,146
MEDTRONIC INC	100,413
MELCO RESORT ENTERTAINMENT L	358,000
MELCO RESORT ENTERTAINMENT L	147,300
MERCK & CO INC NEW	303,091
MERCK & CO INC NEW	146,121
MERCURY COMPUTER SYSTEMS	15,000
MERCURY GENERAL CORP	6,180
MEREDITH CORP	6,580
MERIDIAN BIOSCIENCE INC	17,150
MERIT MEDICAL SYSTEMS INC	12,500
MERITAGE HOMES CORP	14,742
META FINANCIAL GROUP INC	2,100
METHODE ELECTRONICS INC	12,800
METLIFE INC	120,708
METLIFE INC	396,904
METTLER-TOLEDO INTERNATIONAL	1,508
METTLER-TOLEDO INTERNATIONAL	2,800
METTLER-TOLEDO INTERNATIONAL	8,468
MFA FINANCIAL INC	120,177
MGIC INVESTMENT CORP	114,742
MGM RESORTS INTERNATIONAL	50,000
MICHAEL KORS HOLDINGS LTD	17,541
MICHAELS COS INC	25,800
MICHAELS COS INC	42,056
MICRO FOCUS INTERNATIONAL PL	25,555
MICROCHIP TECHNOLOGY INC	24,671
MICRON TECHNOLOGY	114,800
MICRON TECHNOLOGY	494,100
MICRON TECHNOLOGY	452,394



***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
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**Domestic & International Equities**

Description	Shares / Units
MICROSEMI CORP	21,720
MICROSEMI CORP	127,721
MICROSOFT	854,315
MICROSOFT	284,545
MICROSOFT	109,127
MICROSTRATEGY	3,200
MID AMERICA APT COMMUNITIES	998
MID AMERICA APT COMMUNITIES	13,100
MIDDLEBY CORP	40,350
MIDDLEBY CORP	19,871
MILACRON HOLDINGS CORP	48,524
MILLER HERMAN INC	14,450
MIMEDX GROUP INC	35,000
MINERALS TECHNOLOGIES INC	6,120
mitsubishi UFJ Financial JA	1,648,300
MKS INSTRUMENTS INC	18,700
MKS INSTRUMENTS INC	48,303
MKS INSTRUMENTS INC	17,414
MOBILE MINI INC	17,000
MOBILE TELESYSTEMS RS AD	1,134,000
MOHAWK INDUSTRIES INC	7,000
MOHAWK INDUSTRIES INC	31,479
MOLINA HEALTHCARE INC	10,040
MOLINA HEALTHCARE INC	3,200
MOLSON COORS BREWING CO CL B	19,750
MOMENTA PHARMACEUTICALS INC	15,700
MOMO INC	123,000
MONARCH CASINO & RESORT INC	3,800
MONDELEZ INTERNATIONAL INC	167,088
MONDELEZ INTERNATIONAL INC	462,330
MONOLITHIC POWER SYSTEMS INC	8,260
MONOLITHIC POWER SYSTEMS INC	1,191
MONOTYPE IMAGING HOLDINGS IN	11,400
MONRO MUFFLER BRAKE INC	10,300
MONSANTO CO	48,182
MONSTER BEVERAGE CORP	45,600
MONSTER BEVERAGE CORP	165,546
MOODY'S CORP	18,300
MOODY'S CORP	19,993
MOOG INC CL A	11,750
MORGAN STANLEY	160,493
MORGAN STANLEY	314,200
MORGAN STANLEY	304,000
MOSIAC CO	39,900
MOTORCAR PARTS OF AMERICA IN	6,400

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
MOTOROLA SOLUTIONS INC	17,873
MOTOROLA SOLUTIONS INC	61,923
MOVADO GROUP INC	4,700
MS&AD INS GROUP HLDGS	182,300
MSA SAFETY INC	6,000
MSC INDUSTRIAL DIRECT CO A	9,490
MSCI INC	17,980
MSCI INC	33,705
MTGE INVT CORP	40,136
MTS SYSTEMS CORP	4,400
MUELLER INDUSTRIES INC	22,000
MULTI-COLOR CORP	4,500
MURPHY OIL CORP	29,300
MURPHY USA INC	9,190
MYERS INDUSTRIES INC	4,690
MYLAN N V SHS	50,050
MYR GROUP INC	5,600
MYRIAD GENETICS INC	23,600
NABORS INDUSTRIES LTD	49,420
NANOMETRICS INC	9,765
NANOSTRING TECHNOLOGIES INC	35,209
NASDAQ INC	12,300
NATIONAL BANK HOLDINGS COR	9,427
NATIONAL FUEL GAS CO	16,780
NATIONAL INSTRUMENTS CORP	18,820
NATIONAL INSTRUMENTS CORP	153,463
NATIONAL OILWELL VARCO INC	41,191
NATIONAL PRESTO INDUSTRIES	1,900
NATIONAL RETAIL PROPERTIES I	32,190
NATIONAL STORAGE AFFILIATES	15,300
NATUS MEDICAL INC	11,200
NATUS MEDICAL INC	50,894
NAUTILUS INC	10,700
NAVIENT CORP	32,100
NAVIGANT CONSULTING INC	16,900
NAVIGATORS GROUP INC	7,400
NBT BANCORP INC	12,800
NCR CORP	27,510
NEENAH PAPER INC	6,283
NEKTAR THERAPEUTICS	47,000
NEOGEN CORP	12,925
NETAPP INC	30,500
NETAPP INC	198,678
NETEASE INC	43,800
NETEASE INC	10,100

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
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**Domestic & International Equities**

Description	Shares / Units
NETFLIX INC	47,600
NETFLIX INC	45,531
NETGEAR INC	11,300
NETSCOUT SYSTEMS INC	16,640
NEUROCRINE BIOSCIENCES INC	65,986
NEW JERSEY RESOURCES CORP	17,960
NEW MEDIA INVESTMENT GROUP I	19,600
NEW ORIENTAL ED & TECH GRP I	145,000
NEW YORK COMMUNITY BANCORP	91,424
NEW YORK TIMES CL A	23,370
NEWELL BRANDS INC	53,877
NEWELL BRANDS INC	472,812
NEWFIELD EXPLORATION CO	20,100
NEWFIELD EXPLORATION CO	146,080
NEWFIELD EXPLORATION CO	30,176
NEWMARKET CORP	2,190
NEWMONT MINING	61,658
NEWPARK RESOURCES INC	22,900
NEWS CORP	12,500
NEWS CORP NEW	42,450
NEXTERA ENERGY INC	52,150
NEXTERA ENERGY INC	39,010
NIC INC	21,300
NIELSEN HOLDINGS PLC	37,423
NIKE INC CL B	145,398
NIKE INC CL B	198,367
NIPPON TELEGRAPH & TELEPHONE	266,000
NISOURCE INC	34,729
NISOURCE INC	32,430
NISOURCE INC	9,500
NISSAN MOTOR CO LTD J A A	299,000
NISSAN MOTOR CO LTD J A A	154,390
NOBLE CORP PLC	69,700
NOBLE ENERGY INC	48,288
NOBLE ENERGY INC	251,540
NORDSON CORP	11,520
NORDSON CORP	48,174
NORDSTROM	12,550
NORFOLK SOUTHERN CORP	31,300
NORTHERN OIL AND GAS INC	5,800
NORTHERN TRUST CORP	23,300
NORTHERN TRUST CORP	40,505
NORTHFIELD BANCORP INC	17,200
NORTHROP GRUMMAN CORP	18,770
NORTHWEST BANCSHARES INC	34,200

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
NORTHWEST NATURAL GAS CO	9,059
NORTHWESTERN CORP	10,010
NORWEGIAN CRUISE LINE HLDGS	200,969
NOVO NORDISK	72,680
NOW INC	19,840
NRG ENERGY INC	40,200
NU SKIN ENTERPRISES INC A	10,300
NUCOR CORP	36,800
NUTRISYSTEM INC	11,300
NUVASIVE INC	9,970
NVIDIA CORP	65,100
NVIDIA CORP	85,400
NVIDIA CORP	31,895
NVR INC	771
NVR INC	11,800
NVR INC	2,254
OCCIDENTAL PETROLEUM	84,416
OCEANEERING INTERNATIONAL IN	19,490
OCLARO INC	51,500
OFFICE DEPOT INC	118,283
OFG BANCORP	20,000
OGE ENERGY CORP	41,198
OIL STATES INTERNATIONAL INC	8,040
OLD DOMINION FREIGHT LINE	13,440
OLD NATIONAL BANCORP	42,993
OLD REPUBLIC INTERNATIONAL C	45,300
OLIN CORP	31,380
OLIN CORP	350,349
OLLIE'S BARGAIN OUTLET HOLDI	16,400
OLYMPIC STEEL INC	4,000
OMEGA HEALTHCARE INVESTORS	42,747
OMEGA HEALTHCARE INVESTORS	255,500
OMNICELL INC	10,500
OMNICELL INC	29,723
OMNICOM GROUP	26,100
OMNOVA SOLUTIONS INC	93,903
ON ASSIGNMENT INC	17,900
ON ASSIGNMENT INC	32,879
ON SEMICONDUCTOR	1,636,000
ON SEMICONDUCTOR	436,739
ONE GAS INC	10,420
ONEMAIN HOLDINGS INC	21,583
ONEOK INC	38,800
OPUS BANK	6,600
ORACLE CORP	331,474

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
ORASURE TECHNOLOGIES INC	19,400
ORBCOMM INC	59,835
ORBITAL ATK INC	11,386
O'REILLY AUTOMOTIVE INC	9,900
ORION MARINE GROUP	4,300
ORITANI FINANCIAL CORP	18,000
ORIX CORP	187,800
ORTHOFIX INTL NV	6,200
ORTHOFIX INTL NV	20,631
OSHKOSH CORP	16,820
OSHKOSH TRUCK CORP	196,500
OSI SYSTEMS INC	5,300
OWENS & MINOR HOLDINGS	14,520
OWENS ILLINOIS INC	33,650
OXFORD INDUSTRIES INC	6,300
OXFORD INDUSTRIES INC	18,345
P G & E CORP	56,000
PACCAR INC	39,260
PACCAR INC	45,099
PACKAGING CORP OF AMERICA	5,300
PACKAGING CORP OF AMERICA	10,800
PACKAGING CORP OF AMERICA	47,914
PACWEST BANCORP	25,468
PAPA JOHNS INTERNATIONAL INC	6,100
PAPA JOHNS INTERNATIONAL INC	8,407
PAREXEL INTERNATIONAL CORP	11,900
PARK ELECTROCHEMICAL CORP	6,400
PARK STERLING CORP	114,517
PARKER HANNIFIN	15,637
PARKWAY INC	13,643
PATRICK INDUSTRIES INC	6,100
PATTERSON COS INC	7,650
PATTERSON-UTI ENERGY INC	24,460
PATTERSON-UTI ENERGY INC	42,323
PAYCHEX INC	34,725
PAYPAL HLDGS INC	123,850
PAYPAL HLDGS INC	120,212
PBF ENERGY INC	25,900
PDC ENERGY INC	18,300
PDC ENERGY INC	25,469
PEBBLEBROOK HOTEL TRUST	35,661
PENN NATIONAL GAMING INC	26,000
PENNEY (JC)	123,280
PENNSYLVANIA REIT	24,000
PENTAIR PLC	18,724

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
PEOPLES UNITED FINANCIAL INC	25,050
PEPSICO INC	156,002
PEPSICO INC	207,473
PEPSICO INC	159,117
PERFICIENT INC	9,900
PERKINELMER INC	10,950
PERRIGO CO PLC	16,150
PERRY ELLIS INTL INC	5,400
PETMED EXPRESS INC	6,900
PFIZER INC	653,245
PGT INC	17,400
PHARMERICA CORP	12,874
PHIBRO ANIMAL HEALTH CORP	8,700
PHILIP MORRIS INTL INC	170,750
PHILIP MORRIS INTL INC	331,310
PHILLIPS 66	47,674
PINNACLE FINANCIAL PARTNERS	14,200
PINNACLE WEST CAPITAL	12,100
PIONEER ENERGY SERVICES CORP	12,400
PIONEER NATURAL RESOURCES CO	18,750
PIONEER NATURAL RESOURCES CO	39,335
PIPER JAFFRAY COS	5,232
PITNEY BOWES INC	36,900
PLANTRONICS INC	7,550
PLEXUS CORP	12,300
PNC FINANCIAL SERVICES GROUP	52,990
PNC FINANCIAL SERVICES GROUP	105,002
PNM RESOURCES INC	20,010
POLARIS INDUSTRIES INC	12,660
POLYONE CORP	18,510
POLYONE CORP	38,153
POOL CORP	9,870
POOL CORP	2,300
PORTOLA PHARMACEUTICALS INC	28,614
POST HOLDINGS INC	11,682
POST HOLDINGS INC	10,187
POTLATCH CORP	10,805
POWELL INDUSTRIES INC	3,700
POWER INTEGRATIONS INC	11,000
PPG INDUSTRIES INC	27,950
PPG INDUSTRIES INC	71,105
PPL CORP	77,600
PRA GROUP INC COM	13,580
PRAXAIR INC	30,900
PRESTIGE BRANDS HOLDINGS INC	10,010

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
PRICE T ROWE GROUP INC	25,750
PRICELINE GROUP INC.	5,450
PRICELINE GROUP INC.	14,000
PRICELINE GROUP INC.	5,869
PRICESMART INC	28,313
PRICESMART INC	13,674
PRIMERICA INC	10,070
PRINCIPAL FINANCIAL GROUP	30,000
PROASSURANCE CORP	19,300
PROCTER & GAMBLE	280,365
PROGENICS PHARMACEUTICALS IN	24,000
PROGRESS SOFTWARE CORP	14,500
PROGRESSIVE CORP OHIO	61,450
PROLOGIS INC	57,479
PROPETRO HOLDING CORP	52,500
PROSPERITY BANCSHARES INC	13,140
PROSPERITY BANCSHARES INC	19,347
PROTO LABS INC	7,800
PROVIDENCE SERVICE CORP	4,100
PROVIDENT FINANCIAL SERVICES	20,500
PRUDENTIAL FINANCIAL GROUP	49,400
PS BUSINESS PARKS INC CA	7,200
PTC INC	20,423
PTC INC	189,088
PUBLIC SERVICE ENTERPRISE IN	55,200
PUBLIC SERVICE ENTERPRISE IN	219,700
PUBLIC STORAGE INC	16,652
PULTE GROUP	37,820
PULTE HOMES INC	588,100
PULTE HOMES INC	699,000
PVH CORP	8,150
Q2 HOLDINGS INC	18,553
QEP RESOURCES INC	44,520
QORVO INC	14,700
QORVO INC	314,500
QORVO INC	82,755
QUAKER CHEMICAL CORP	4,100
QUALCOMM INC	163,150
QUALCOMM INC	62,030
QUALITY CARE PROPERTIES	14,890
QUALITY SYSTEMS INC	15,200
QUALYS INC	8,900
QUANEX BLDG PRODS CORP	12,025
QUANTA SERVICES INC	15,550
QUEST DIAGNOSTICS INC	13,600

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
QUINSTREET INC	13,800
QUINTILES IMS HOLDINGS INC	15,000
QUINTILES IMS HOLDINGS INC	197,300
QUORUM HEALTH CORP	1,800
RALPH LAUREN CORP	6,100
RAMBUS INC	33,000
RAMCO-GERSHENSON PROPERTIES	27,100
RAMCO-GERSHENSON PROPERTIES	40,410
RANGE RESOURCES CORP	23,500
RAVEN INDUSTRIES INC	12,700
RAYMOND JAMES FINANCIAL INC	14,600
RAYONIER ADVANCED MATLS INC	14,400
RAYONIER INC	27,890
RAYTHEON CO	31,500
RE/MAX HOLDINGS INC	5,800
REALTY INCOME CORP	29,700
RED HAT INC	20,600
RED ROBIN GOURMET BURGERS	5,200
REGAL БЕЛОIT CORP	7,790
REGENCY CENTERS CORP	16,700
REGENERON PHARMACEUTICALS IN	8,491
REGIONS FINANCIAL CORP	130,975
REGIS CORP	17,500
REINSURANCE GROUP OF AMERICA	12,593
RELIANCE STEEL & ALUMINUM	14,970
RENAISSANCERE HOLDINGS LTD	8,070
RENAISSANCERE HOLDINGS LTD	6,747
RENT A CENTER INC	14,300
REPLIGEN CORP	11,500
REPSOL YPF SA SP A	1,076,000
REPUBLIC SERVICES INC	24,900
RESMED INC	1,156
RESMED INC	15,900
RESOLUTE ENERGY CORP	20,492
RESOURCES CONNECTION INC	12,676
RETAIL OPPORTUNITY INVESTMEN	36,900
REX AMERICAN RESOURCES CORP	1,800
REXNORD CORP	40,141
RH	7,840
RIO TINTO ADR	296,000
RIO TINTO ADR	421,000
RLI CORP	12,100
RMR GROUP INC	1,285
ROADRUNNER TRANSPORTATION SY	17,100
ROBERT HALF INTL INC	14,700



***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
ROBERT HALF INTL INC	296,000
ROBERT HALF INTL INC	68,785
ROCKWELL AUTOMATION INC	14,250
ROCKWELL COLLINS	17,247
ROGERS CORP	6,300
ROGERS CORP	14,780
ROLLINS INC	20,355
ROPER TECHNOLOGIES INC	11,100
ROSS STORES INC	41,600
ROSS STORES INC	247,500
ROWAN COS PLC	24,880
ROYAL CARIBBEAN CRUISES LTD	19,100
ROYAL GOLD INC	12,130
RPM INTERNATIONAL INC	25,800
RUBY TUESDAY INC	23,800
RUDOLPH TECHNOLOGIES INC	12,200
RUTH'S HOSPITALITY GROUP INC	14,900
RYANAIR HLDGS PLC	144,625
RYANAIR HLDGS PLC	27,600
RYDER SYSTEM	10,000
S&P GLOBAL INC	28,750
S&P GLOBAL INC	153,397
S&T BANCORP INC	12,100
SABR CORP	40,800
SABRA HEALTH CARE REIT	35,500
SABRA HEALTH CARE REIT	6,129
SAFETY INSURANCE GROUP INC	5,800
SAFEWAY PDC LLC CVR	34,800
SAFEWAY PDC LLC CVR	34,800
SAGE THERAPEUTICS INC	35,793
SAIA INC	8,800
SALESFORCE.COM	72,400
SALESFORCE.COM	199,007
SALLY BEAUTY HLDG	29,160
SANDERSON FARMS INC	7,400
SANMINA CORP	28,900
SAUL CENTERS INC	3,700
SBERBANK RUSSIA	491,000
SCANA CORP	16,000
SCANSOURCE INC	9,500
SCHLUMBERGER LTD	153,056
SCHLUMBERGER LTD	166,665
SCHOLASTIC CORP	9,100
SCHULMAN A INC	9,900
SCHWAB (CHARLES) CORP	134,146

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
SCHWAB (CHARLES) CORP	619,493
SCHWEITZER-MAUDUIT	12,500
SCICLONE PHARMACEUTICALS	17,800
SCIENCE APPLICATIONS INTL	9,861
SCIENTIFIC GAMES CORP A	14,200
SCOTTS MIRACLE GRO CO CL A	9,600
SCRIPPS NETWORKS INTERACTIVE	11,600
SEACOR HOLDINGS INC	4,300
SEACOR MARINE HLDGS INC	2
SEAGATE TECHNOLOGY	33,500
SEAGATE TECHNOLOGY	371,100
SEALED AIR CORP	22,694
SEI INVESTMENTS CO	29,281
SEKISUI HOUSE LTD	170,000
SELECT MEDICAL HLDGS CORP	32,200
SELECTIVE INSURANCE GROUP	18,200
SEMGROUP CORP	27,474
SEMPRA ENERGY	27,376
SEMTECH CORP	21,400
SENECA FOODS CORP	2,200
SENIOR HOUSING PROPERTIES TR	49,658
SENSATA TECHNOLOGIES HLDG BV	271,000
SENSIENT TECHNOLOGIES CORP	8,100
SERVICE CORP INTL	40,010
SERVICENOW INC	29,777
SERVISFIRST BANCSHARES INC	15,200
SHAKE SHACK INC	4,100
SHERWIN WILLIAMS	9,100
SHOE CARNIVAL INC	5,200
SHUTTERFLY INC	10,000
SHUTTERSTOCK INC	8,000
SIEMENS AG	92,000
SIGNATURE BANK	10,390
SIGNET JEWELERS INC	8,400
SIGNET JEWELERS INC	229,400
SILGAN HOLDINGS INC	16,520
SILGAN HOLDINGS INC	69,928
SILICON LABORATORIES INC	7,760
SILICON LABORATORIES INC	35,980
SIMMONS FIRST NATIONAL CORP	9,000
SIMON PROPERTY CROUP INC	35,047
SIMON PROPERTY CROUP INC	151,369
SIMPSON MANUFACTURING CO INC	13,100
SIRIUS XM HLDGS INC	1,198,833
SITEONE LANDSCAPE SUPPLY	20,599

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
SK TELECOM CO LTD ADR	120,000
SKECHERS U S A INC CL A	30,000
SKYWEST INC	15,900
SKYWORKS SOLUTIONS INC	20,600
SKYWORKS SOLUTIONS INC	62,543
SL GREEN REALTY CORP	600
SL GREEN REALTY CORP	10,400
SLEEP NUMBER CORP	17,500
SLM CORP	77,560
SM ENERGY CO	12,620
SMUCKER J M CO	11,974
SNAP ON INC	6,650
SNAP ON INC	44,419
SNYDERS LANCE INC	16,455
SOFTBANK GROUP CORP	147,000
SOFTBANK GROUP CORP	76,000
SOLAREEDGE TECHNOLOGIES INC	13,300
SONIC AUTOMOTIVE INC	14,200
SONIC CORP	12,425
SONOCO PRODUCTS CO	20,950
SOTHEBY'S	7,870
SOUTH JERSEY INDUSTRIES	25,400
SOUTH JERSEY INDUSTRIES	43,632
SOUTH STATE CORP	19,781
SOUTHERN CO	109,650
SOUTHSIDE BANCSHARES INC	8,755
SOUTHWEST AIRLINES	67,868
SOUTHWEST AIRLINES	303,000
SOUTHWEST GAS CORP	9,630
SOUTHWEST GAS CORP	16,424
SOUTHWESTERN ENERGY CO	88,400
SPARTANNASH CO	16,020
SPECTRUM PHARMACEUTICALS INC	13,500
SPIRE INC	16,000
SPIRIT AEROSYSTEMS HLDGS INC	144,500
SPIRIT AIRLS INC	67,579
SPOK HOLDINGS INC	4,700
SPROUTS FARMERS MARKET INC	29,290
SPS COMMERCE	5,900
SPX CORP	14,600
SPX FLOW INC	14,200
SRC ENERGY INC	66,500
STAMPS.COM INC	5,500
STANDARD MOTOR PRODUCTS INC	5,100
STANDEX INTERNATIONAL CORP	4,300

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
STANLEY BLACK & DECKER	17,520
STANTEC INC	159,400
STARBUCKS CORP	159,950
STARBUCKS CORP	110,500
STARBUCKS CORP	159,272
STATE BANK FINANCIAL CORP	34,939
STATE STREET CORP	39,159
STATE STREET CORP	158,500
STATE STREET CORP	153,900
STEEL DYNAMICS INC	53,420
STEIN MART INC	19,500
STEPAN CO	7,500
STERICYCLE INC	9,250
STERIS PLC	16,480
STERIS PLC	46,411
STERLING BANCORP DEL	45,233
STERLING BANCORP DEL	73,831
STEVEN MADDEN	18,975
STEVEN MADDEN	41,998
STEWART INFORMATION SERVICES	9,400
STIFEL FINANCIAL CORP	11,710
STRAYER EDUCATION INC	2,800
STRYKER CORP	33,750
STRYKER CORP	111,400
STURM RUGER & CO INC	7,600
SUCAMPO PHARMACEUTICALS INC	8,000
SUMMIT HOTEL PROPERTIES INC	36,600
SUMMIT MATERIALS INC	31,283
SUN LIFE FINL INC	217,700
SUNCOKE ENERGY INC	22,393
SUNSTONE HOTEL INVESTORS INC	94,881
SUNTRUST BANKS	52,450
SUNTRUST BANKS	363,000
SUPER MICRO COMPUTER INC	13,200
SUPERIOR ENERGY SERVICES INC	26,890
SUPERIOR INDUSTRIES INTL	11,300
SUPERNUS PHARMACEUTICALS INC	17,000
SUPERVALU INC	13,300
SURMODICS INC	1,798
SVB FINANCIAL GROUP	12,030
SVB FINANCIAL GROUP	24,964
SYKES ENTERPRISES INC	13,500
SYMANTEC CORP	68,884
SYNAPTICS INC	8,820
SYNCHRONOSS TECHNOLOGIES INC	12,900

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
SYNCHRONY FINL	85,484
SYNCHRONY FINL	772,242
SYNCHRONY FINL	213,234
SYNNEX CORP	7,050
SYNOPSIS INC	15,700
SYNOVUS FINANCIAL CORP	23,542
SYSCO CORP	53,000
T MOBILE US INC	307,972
TAILORED BRANDS INC	16,100
TAIWAN SEMICONDUCTOR ADR	497,000
TAKE-TWO INTERACTIVE SOFTWARE	20,600
TAKE-TWO INTERACTIVE SOFTWARE	75,461
TANGER FACTORY OUTLET CENTER	21,040
TANGER FACTORY OUTLET CENTER	1,834
TARGET CORP	60,400
TAUBMAN CENTERS INC	14,340
TCF FINANCIAL CORP	28,860
TE CONNECTIVITY LTD	40,300
TE CONNECTIVITY LTD	284,400
TEAM INC	10,500
TECH DATA CORP	7,820
TECHNIPFMC LTD	47,300
TEGNA INC	48,100
TELEDYNE TECHNOLOGIES	6,610
TELEDYNE TECHNOLOGIES	15,276
TELEFLEX INC	9,160
TELEFLEX INC	17,554
TELEPHONE & DATA SYS INC	16,879
TELETECH HOLDINGS INC	6,500
TELUS CORP	260,300
TEMPUR SEALY INTERNATIONAL,	11,360
TENET HEALTHCARE CORP	13,585
TENNANT CO	6,600
TENNECO INC	28,130
TERADATA CORP	29,100
TERADATA CORP	91,201
TERADYNE INC	41,980
TEREX CORP	21,610
TESARO INC	33,756
TESCO CORP	6,300
TETRA TECHNOLOGIES INC	22,400
TETRA TECHNOLOGIES INC	19,100
TEXAS CAPITAL BANCSHARES INC	8,800
TEXAS INSTRUMENTS INC	109,900
TEXAS ROADHOUSE INC	14,450

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
TEXTRON INC	29,900
THE ENSIGN GROUP INC	18,500
THE GREENBRIER COS INC	11,300
THE ULTIMATE SOFTWARE GROUP	5,250
THE ULTIMATE SOFTWARE GROUP	36,189
THERMO ELECTRON CORP	42,900
THERMO ELECTRON CORP	46,933
THOR INDUSTRIES INC	10,820
TIDEWATER INC NEW	490
TIDEWATER INC NEW	794
TIDEWATER INC NEW	859
TIFFANY & CO	12,000
TILE SHOP HOLDINGS INC	13,100
TIME INC NEW	32,370
TIME WARNER INC	85,032
TIMKEN CO	11,820
TIMKENSTEEL CORP	8,100
TITAN INTERNATIONAL INC	16,100
TIVITY HEALTH INC	9,700
TIVO INC	41,068
TJX COS INC	69,900
TJX COS INC	201,700
TJX COS INC	296,953
TOLL BROTHERS INC	31,340
TOMPKINS FINANCIAL CORP	3,500
TOOTSIE ROLL INDUSTRIES	2,238
TOPBUILD CORP	13,200
TOPBUILD CORP	33,363
TORCHMARK CORP	9,650
TORO CO	24,170
TORO CO	3,000
TOTAL SA	328,000
TOTAL SA	530,600
TOTAL SYSTEMS SERVICES INC	18,757
TOTAL SYSTEMS SERVICES INC	72,970
TRACTOR SUPPLY CO	14,800
TRACTOR SUPPLY CO	262,000
TRANSDIGM GROUP INC	5,500
TRANSOCEAN LTD	70,926
TRANSUNION	170,594
TRAVELERS COS INC/THE	29,969
TREDEGAR CORP	10,000
TREEHOUSE FOODS INC	10,420
TREEHOUSE FOODS INC	14,556
TREX CO INC	10,200

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
TRI POINTE HOMES	32,030
TRIMBLE NAVIGATION LIMITED	50,357
TRIMBLE NAVIGATION LIMITED	152,004
TRINITY INDUSTRIES	32,970
TRIPADVISOR INC	12,650
TRIPADVISOR INC	35,139
TRIUMPH GROUP INC	17,290
TRUEBLUE INC	16,293
TRUSTCO BANK CORP N Y	23,900
TRUSTMARK CORP	10,380
TTM TECHNOLOGIES INC	30,300
TUPPERWARE BRANDS CORP	11,560
TWENTY FIRST CENTURY FOX	120,300
TWENTY FIRST CENTY FOX INC	48,000
TYLER TECHNOLOGIES INC	6,450
TYSON FOODS INC CL A	32,900
U.S. SILCA HOLDINGS INC	23,700
UBS ALL COUNTRY WORLD	5,887,199
UBS US EQUITY ALPHA RELATION	9,310,640
UDR INC	30,500
UGI CORP	34,950
UGI CORP	97,269
ULTA BEAUTY INC	6,500
ULTRAGENYX PHARMACEUTICAL IN	42,218
UMB FINANCIAL CORP	8,820
UMPQUA HOLDINGS CORP	42,450
UNDER ARMOUR INC	23,747
UNDER ARMOUR INC	92,211
UNDER ARMOUR INC CL A	18,780
UNIFI INC	5,600
UNIFIRST CORP/MA	4,800
UNIFIRST CORP/MA	11,792
UNION BANKSHARES CORP	26,780
UNION PACIFIC CORP	89,650
UNION PACIFIC CORP	116,700
UNIT CORP	16,000
UNITED BANKSHARES INC	19,223
UNITED COMMUNITY BANKS	24,665
UNITED CONTL HLDGS INC	32,150
UNITED FIRE GROUP INC	8,600
UNITED INS HLDGS CORP	6,400
UNITED NATURAL FOOD INC	10,970
UNITED PARCEL SERVICE CL B	75,550
UNITED RENTALS INC	528
UNITED RENTALS INC	9,900

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
UNITED RENTALS INC	163,502
UNITED RENTALS INC	195,100
UNITED STATES STEEL CORP	37,620
UNITED TECHNOLOGIES CORP	82,200
UNITED TECHNOLOGIES CORP	192,800
UNITED TECHNOLOGIES CORP	154,117
UNITED THERAPEUTICS CORP	9,850
UNITEDHEALTH GROUP INC	106,460
UNITEDHEALTH GROUP INC	189,200
UNITEDHEALTH GROUP INC	89,697
UNITEDHEALTH GROUP INC	62,957
UNITI GROUP INC	28,150
UNIVERSAL CORP VA	10,000
UNIVERSAL ELECTRONICS INC	5,900
UNIVERSAL FOREST PRODUCTS	7,500
UNIVERSAL HEALTH REALTY INCO	4,400
UNIVERSAL HEALTH SERVICES-B	600
UNIVERSAL HEALTH SERVICES-B	9,250
UNIVERSAL INSURANCE HOLDINGS	11,800
UNUM GROUP	26,075
URAN EDGE PROPERTIES	21,740
URBAN OUTFITTERS INC	19,400
URSTADT BIDDLE PROPERTIES IN	13,900
US BANCORP	173,453
US CONCRETE INC	5,900
US ECOLOGY INC	7,600
US PHYSICAL THERAPY INC	5,100
US PHYSICAL THERAPY INC	12,205
VALE SA	337,600
VALERO ENERGY CORP	48,600
VALLEY NATIONAL BANCORP	52,369
VALMONT INDUSTRIES INC	3,990
VALVOLINE INC	43,089
VANTIV INC	51,957
VAREX IMAGING CORP	12,900
VARIAN MEDICAL SYSTEMS INC	9,900
VARIAN MEDICAL SYSTEMS INC	34,703
VASCO DATA SECURITY INTERNAT	7,600
VECTREN CORP	17,730
VEDANTA LTD	188,000
VEECO INSTRUMENTS INC	12,702
VEEVA SYSTEMS INC	41,236
VENTAS INC	38,279
VERA BRADLEY INC	7,200
VERIFONE SYSTEMS INC	20,810



***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
VERISIGN INC	8,550
VERISIGN INC	70,159
VERISK ANALYTICS INC	17,200
VERITIV CORP	5,222
VERIZON COMMUNICATIONS	449,314
VERIZON COMMUNICATIONS	178,200
VERIZON COMMUNICATIONS	289,466
VERMILION ENERGY INC	327,000
VERSUM MATERIALS INC	27,352
VERTEX PHARMACEUTICALS INC	27,600
VERTEX PHARMACEUTICALS INC	80,718
VESTAS WIND SYS AS UTD KINGD	98,100
VF CORP	36,800
VF CORP	119,727
VIACOM INC CL B	39,326
VIAD CORP	8,400
VIAD CORP	19,805
VIASAT INC	10,040
VIAVI SOLUTIONS INC	74,100
VICOR CORP	2,900
VIPSHOP HLDGS LTD	540,000
VIRTUS INVESTMENT PARTNERS I	1,900
VIRTUSA CORP	7,300
VISA INC	204,750
VISA INC	312,203
VISA INC	216,274
VISHAY INTERTECHNOLOGY INC	31,780
VISTA OUTDOOR INC	16,300
VISTEON CORP	11,184
VITAMIN SHOPPE INC	9,100
VONAGE HOLDINGS CORP	67,700
VONAGE HOLDINGS CORP	90,530
VORNADO REALTY TRUST	18,275
VOYA FINL INC	474,547
VULCAN MATERIALS CO	15,548
WABASH NATIONAL CORP	26,000
WABTEC CORP	18,590
WABTEC CORP	131,500
WADDELL & REED FINANCIAL A	29,540
WAGWORKS INC	11,500
WAGWORKS INC	10,654
WALGREENS BOOTS ALLIANCE INC	92,950
WALGREENS BOOTS ALLIANCE INC	131,158
WALGREENS BOOTS ALLIANCE INC	98,226
WALKER & DUNLOP INC	10,100

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
WAL-MART STORES INC	165,499
WASHINGTON FEDERAL INC	14,179
WASHINGTON PRIME GROUP NEW	31,120
WASTE CONNECTIONS INC	2,550
WASTE CONNECTIONS INC	51,276
WASTE MANAGEMENT INC	43,505
WATERS CORP	8,250
WATERS CORP	17,978
WATSCO INC	7,020
WATTS WATER TECHNOLOGIES INC	9,500
WAYFAIR INC	3,454
WD-40 CO	4,600
WEBSTER FINANCIAL CORP	19,640
WEC ENERGY GROUP INC	34,226
WEINGARTEN REALTY INVESTORS	27,150
WELBILT INC	31,751
WELLCARE HEALTH PLANS INC	9,700
WELLCARE HEALTH PLANS INC	6,992
WELLS FARGO & CO	496,541
WELLS FARGO & CO	471,894
WELLTOWER INC	39,050
WENDY'S CO	29,881
WERNER ENTERPRISES INC	7,990
WEST PHARMACEUTICAL SERVICES	15,850
WEST PHARMACEUTICAL SERVICES	1,100
WESTAMERICA BANCORPORATION	7,400
WESTAR ENERGY INC	28,610
WESTERN ALLIANCE BANCORP	31,724
WESTERN DIGITAL CORP	31,604
WESTERN DIGITAL CORP	169,000
WESTERN DIGITAL CORP	171,489
WESTERN UNION CO	53,967
WESTPAC BANKING CORP	414,000
WESTROCK CO	27,304
WEX INC	6,830
WEX INC	47,250
WEX INC	13,707
WEYERHAEUSER CORP	82,591
WGL HOLDINGS INC	9,350
WHIRLPOOL CORP	8,498
WHIRLPOOL CORP	97,700
WHITE MOUNTAINS INSURANCE GR	2,700
WHITESTONE REIT	3,500
WHITING PETROLEUM CORP	103,648
WILDHORSE RESOURCE DEVELOPME	52,400

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
WILEY (JOHN) & SONS CL A	9,790
WILLIAM LYON HOMES	8,100
WILLIAMS COS	85,619
WILLIAMS SONOMA INC	17,570
WILLIS TOWERS	13,900
WINGSTOP INC	10,200
WINGSTOP INC	41,942
WINNEBAGO INDUSTRIES INC	11,600
WINTHROP REALTY TRUST ESCROW	30,415
WINTRUST FINANCIAL CORP	12,000
WINTRUST FINANCIAL CORP	21,958
WISDOMTREE INVESTMENTS INC	36,200
WNS HOLDINGS LTD	268,000
WOLVERINE WORLD WIDE INC	35,400
WOLVERINE WORLD WIDE INC	56,363
WOODWARD INC	10,250
WOORI BK	63,300
WORKDAY INC	40,477
WORLD ACCEPTANCE CORP	3,000
WORLD FUEL SERVICES CORP	16,810
WORLD WRESTLING ENTMT INC	12,600
WORTHINGTON INDUSTRIES	10,320
WPP PLC NEW ADR	30,600
WPX ENERGY INC	72,740
WPX ENERGY INC	682,908
WPX ENERGY INC	127,643
WSFS FINANCIAL CORP	32,366
WYNDHAM WORLDWIDE CORP	11,564
WYNDHAM WORLDWIDE CORP	154,200
WYNN RESORTS LTD	8,650
WYNN RESORTS LTD	7,532
XCEL ENERGY INC	55,245
XEROX CORP	22,108
XILINX	27,900
XL GROUP LTD	28,740
XL GROUP LTD	116,790
XO GROUP INC	6,163
XPERI CORP	18,200
XYLEM INC	19,450
YANDEX N V	421,000
YUM BRANDS INC	35,950
YUM BRANDS INC	161,000
YY INC	133,300
ZEBRA TECHNOLOGIES CORP CL A	9,909
ZILLOW GROUP	44,003

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Domestic & International Equities**

Description	Shares / Units
ZILLOW GROUP INC	77,972
ZIMMER BIOMET HOLDINGS INC	21,851
ZIONS BANCORPORATION	20,894
ZOETIS INC	53,700
ZUMIEZ INC	8,800

**Teachers' Retirement System of Kentucky**  
**Pension Investment Holdings**  
**September 30, 2017**

**Fixed Income**

Description	Par Amount
21ST CENTURY FOX AMER INC	8,000,000
21ST CENTURY FOX AMER INC	2,000,000
21ST CENTURY FOX AMERICA	430,000
280 PARK AVENUE 2017280P TRU	2,338,000
AAPLE INC.	2,000,000
AAPLE INC.	3,000,000
ABBOTT LABS	2,035,000
ABBVIE INC	1,910,000
ABMT	1,668,557
ACE INA HOLDINGS INC	2,087,000
ACTAVIS FUNDING SCS	770,000
ACTAVIS FUNDING SCS	1,135,000
ACTIVISION BLIZZARD	80,000
ACTIVISION BLIZZARD	120,000
ACTIVISION BLIZZARD	2,150,000
AEP TEXAS INC	150,000
AEP TRANSMISSION CO	710,000
AGILENT TECHNOLOGIES	3,000,000
AGRIUM, INC.	3,000,000
AIR LIQUIDE FINANCE	1,070,000
ALBERTA PROVINCE	2,400,000
ALBERTO-CULVER COMPANY	1,000,000
ALEXANDRIA REAL ESTATE	770,000
ALLINA HEALTH SYSTEMS	750,000
ALPHABET INC	2,000,000
ALTA WIND HOLDINGS LLC	2,675,803
AMAZON.COM INC	610,000
AMAZON.COM INC	2,214,000
AMERICAN ELECTRIC POWER	850,000
AMERICAN EXPRESS CREDIT	950,000
AMPHENOL CORP	480,000
ANADARKO PETROLEUM	1,550,000
ANGLO AMERICAN CAPITAL	200,000
ANGLO AMERICAN CAPITAL	200,000
ANHEUSER- BUSH	510,000
ANHEUSER-BUSCH INBEV FIN	2,000,000
ANHEUSER-BUSCH INBEV FIN	2,115,000
ANHEUSER-BUSCH INBEV FIN 2/1	4,000,000
ANHEUSER-BUSCH INBEV FIN 2/1	3,000,000
ANHEUSER-BUSCH INBEV WORLDWI	2,000,000
APPLE INC	3,000,000
APPLE INC	3,000,000
APPLE INC	5,000,000
APPLE INC	3,000,000
APPLE INC	1,000,000

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Fixed Income**

Description	Par Amount
APPLE INC	4,000,000
APPLE INC	2,170,000
APPLE INC 5/3/23	5,000,000
APPLE INC 5/4/43	1,000,000
APPLE INC.	2,020,000
ARES CAPITAL CORP.	8,000,000
ARLINGTON CNTY VA	2,760,000
ASCENSION HEALTH	1,000,000
ASCIANO	5,000,000
AT&T INC	1,000,000
AT&T INC	1,000,000
AT&T INC	535,000
AT&T INC	1,450,000
AT&T INC	530,000
AT&T INC	1,370,000
AT&T INC	2,140,000
AT&T INC	1,640,000
AT&T INC 2/15/19	2,000,000
ATLANTIC RICHFIELD CO DEBS	2,000,000
ATMOS ENERGY CORP	3,000,000
ATMOS ENERGY CORPORATION	140,000
AUSTIN TX ISD	1,250,000
AUTONATION, INC	3,425,000
AVALONBAY COMMUNITIES	910,000
AVALONBAY COMMUNITIES	180,000
BAE SYSTEMS HOLDINGS INC	1,050,000
BAIDU INC	1,750,000
BAIDU INC	1,750,000
BAIDU INC.	2,000,000
BALTIMORE CNTY MD	1,500,000
BANC OF AMERICA FUNDING CORP	1,000,000
BANK OF AMERICA CORP	4,350,000
BANK OF AMERICA CORP 3/15/19	2,000,000
BANK OF AMERICA CORP 6/1/19	5,000,000
BANK OF AMERICA FUNDING CORP	1,690,000
BANK OF AMERICA FUNDING CORP	1,500,000
BANK OF NEW YORK	1,345,000
BANK OF NEW YORK MELLON 5/15	1,000,000
BANK OF NOVA SCOTIA	630,000
BANK OF NOVA SCOTIA	2,000,000
BANK OF NOVA SCOTIA	2,000,000
BANK OF NOVA SCOTIA	2,000,000
BANK OF NOVA SCOTIA	2,000,000
BANK OF NOVA SCOTIA	3,085,000
BAPTIST HLTH SO FLOR INC	1,100,000

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Fixed Income**

Description	Par Amount
BARCLAYS PLC-SPONS ADR	2,275,000
BAYER US FINANCE LLC	1,020,000
BEAR STEARNS COMMERCIAL MTG	149,491
BECTON DICKINSON	569,000
BEECHWOOD KY ISD	2,000,000
BELLEVUE	740,000
BERKSHIRE HATHAWAY	5,000,000
BERKSHIRE HATHAWAY 2/9/18	2,000,000
BERKSHIRE HATHAWAY 2/9/18	1,000,000
BERKSHIRE HATHAWAY FIN 5/15/	4,000,000
BERKSHIRE HATHAWAY FIN 5/15/	3,000,000
BERKSHIRE HATHAWAY INC	2,000,000
BERRYTOWN APTS KY 221D4	585,601
BLACK HILLS CORP	1,120,000
BLACK HILLS CORP 7/15/20	5,000,000
BLACKSTONE HOLDINGS FINANCE,	1,000,000
BMW US CAPITAL LLC	780,000
BMW US CAPITAL LLC	5,000,000
BMW US CAPITAL LLC	7,000,000
BOARDWALK PIPELINES LLC	1,471,000
BOSTON PROPERTIES LP	2,000,000
BOSTON UNIVERSITY	3,000,000
BOWLING GREEN TOWERS KY 223A	35,590
BP CAPITAL MARKETS 9/26/23	2,000,000
BP CAPITAL MARKETS PLC	370,000
BRANCH BANKING & TRUST	500,000
BRANCH BANKING & TRUST	2,372,000
BRASKEM AMERICA FINANCE	1,000,000
BROCKTON MA GEN OBLIGATION B	1,415,000
BROWARD CO FL SCHOOL BOARD	9,000,000
BROWARD CO FL SCHOOL BOARD	2,000,000
BROWN FORMAN CORP	1,000,000
BROWN FORMAN CORP	1,000,000
BROWN FORMAN CORP	2,100,000
BROWN-FORMAN CORP	1,110,000
BROWN-FORMAN CORP	2,000,000
BROWN-FORMAN CORP.	2,000,000
BROWN-FORMAN CORP.	1,000,000
BRUNSWICK & GLYNN CNTY GA DE	1,150,000
BUCKEYE PARTNERS LP	2,000,000
BURLINGTN NORTH SANTA FE	2,350,000
BURLINGTON NORTH SANTA FE	2,000,000
BURLINGTON NORTH SANTA FE 9/	2,000,000
BURLINGTON NOTHERN SANTA FE	2,000,000
BWAY MORTGAGE TRUST	1,209,550

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Fixed Income**

Description	Par Amount
CALIFORNIA REPUB20142 REC	1,688,010
CAMERON INTERNATIONAL CORP	2,000,000
CAMPBELL & KENTON CO KY SAN	1,000,000
CANADIAN NATIONAL RESOURCES	200,000
CANADIAN NATL RESOURCES	1,180,000
CANADIAN PACIFIC RR CO	1,000,000
CAPITAL ONE NA	1,100,000
CAPITAL ONE NA	3,375,000
CARDINAL HEALTH INC	1,000,000
CARE CAPITAL PROPERTIES	1,371,000
CARGILL INC 144A SR NOTES	2,000,000
CARLISLE CO KY SD FIN CORP	1,840,000
CATERPILLAR FINANCIAL SERVIC	980,000
CATERPILLAR INC	2,000,000
CATHOLIC HEALTH INITIATIVE	1,000,000
CATHOLIC HEALTH INITIATIVES	2,750,000
CBS	1,500,000
CELGENE CORP	1,378,000
CENOVUS ENERGY INC	1,992,000
CENTRAIS ELECTRICAS BRASIL 1	2,000,000
CFCRE 2011-C2 A2	32,708
CHAMPAIGN CO IL SD	4,000,000
CHAMPAIGN CO IL SD	2,000,000
CHARLES SCHWAB CORP	2,000,000
CHARLES SCHWAB CORP	2,000,000
CHARTER COMM OPT LLC/CAP	1,565,000
CHEVRON CORP	420,000
CHEVRON CORP	4,000,000
CHEVRON CORP.	1,250,000
CHICAGO IL GO	300,000
CHILDREN'S HOSPITAL CORP	800,000
CHOICE HOTELS INTERNATIONAL	3,000,000
CIMAREX ENERGY CO	470,000
CINCINNATI FINANCIAL	1,526,000
CINCINNATI FINANCIAL CORP DE	2,500,000
CINCINNATI FINANCIAL CORP DE	2,000,000
CINTAS CORPORATION NUMBER 2	900,000
CISCO SYSTEMS INC	3,000,000
CISCO SYSTEMS INC	1,000,000
CITIBANK	3,000,000
CITIBANK	5,000,000
CITIGROUP	2,000,000
CITIGROUP COMMERCIAL MORTGAG	1,930,000
CITIGROUP INC 1/14/22	1,050,000
CITIGROUP INC 6/1/25	2,000,000



***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Fixed Income**

Description	Par Amount
CITIGROUP INCORPORATED	1,000,000
CITIGROUP INCORPORATED	1,000,000
CITIGROUP INCORPORATED	520,000
CITIGROUP INCORPORATED	350,000
CITIZENS BANK NA/RI	410,000
CITY OF OWENSBORO KY	2,430,000
CITY OF OWENSBORO KY	2,580,000
CITY OF OWENSBORO KY	1,315,000
CITY OF PADUCAH KY	3,660,000
CLARK CO KY SDFC	2,000,000
CLEVELAND CLINIC FOUND	1,000,000
CLOROX COMPANY	280,000
CME GROUP INC	3,650,000
CNH EQUIPMENT TRUST	3,459,129
COCA-COLA	2,370,000
COCA-COLA	5,500,000
COCA-COLA CO	5,000,000
COLLIN CNTY TX	1,245,000
COMCAST CORP	3,000,000
COMCAST CORP	2,070,000
COMCAST CORPORATION	832,000
COMM MORTGAGE TRUST	2,305,000
COMM MORTGAGE TRUST	2,350,000
COMM MORTGAGE TRUST	1,250,000
COMM MORTGAGE TRUST	3,125,000
COMM MORTGAGE TRUST	1,900,000
COMMONWEALTH BANK OF AUSTRAL	5,000,000
COMMONWEALTH BK AUSTR NY	4,000,000
COMMONWEALTH BK AUSTR NY	2,000,000
CONCHO RESOURCES INC	85,000
CONCHO RESOURCES INC	1,654,000
CONNECTICUT ST GO	710,000
CONOCOPHILLIPS COMPANY	1,500,000
COOPERATIEVE CENTRALE RAIFFE	5,000,000
COSMOPOLITAN HOT2016CSMO	4,420,000
COSTCO	1,438,000
COSTCO WHOLESALE CORP	9,517,000
CPC INTERNATIONAL INC DEBS	5,000,000
CRANE CO	1,000,000
CRED SUIS GP FUN LTD	2,400,000
CREDIT MUTUEL	3,000,000
CREDIT SUISSE	1,000,000
CREDIT SUISSE GROUP AG	405,000
CRH AMERICA FINANCE INC	240,000
CROWLEY BLUE WTR PARTNERS	1,454,000

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Fixed Income**

Description	Par Amount
CROWN CASTLE INTL CORP	2,515,000
CSX CORP	2,000,000
CUYAHOGA CNTY OH	1,355,000
CVS CORP	1,350,000
CVS CORPORATION	400,000
CVS HEALTH CORP	3,541,000
CVS HEALTH CORP	2,500,000
CVS HEALTH CORP	2,000,000
CVS HEALTH CORP	1,500,000
DALLAS CO TX HOSPITAL DIST	1,000,000
DALLAS TX AREA RAPID TRANSIT	3,000,000
DANVILLE KY	755,000
DANVILLE KY	365,000
DB MASTER FINANC20151A	2,242,500
DEAN FOODS CO DEBS	2,000,000
DEAN FOODS CO DEBS	2,000,000
DELL EQUIPMENT F20151 RUST	2,533,864
DELPHI AUTOMOTIVE PLC	2,692,000
DENVER CITY & CNTY CO SCH DI	750,000
DEPT OF HOUSING & URBAN DEVL	2,150,000
DEPT OF HOUSING & URBAN DEVL	1,790,000
DEPT OF HOUSING & URBAN DEVL	2,200,000
DIAGEO CAPITAL PLC	7,690,000
DIAMOND 1 FIN/DIAMOND 2	2,200,000
DIGITAL REALTY TRUST LP	1,670,000
DIRECTV HOLDINGS 1/15/18	2,000,000
DISCOVERY COMMUNICATIONS 6/1	3,000,000
DISCOVERY COMMUNICATIONS 8/1	2,000,000
DOLLAR GENERAL CORP	2,395,000
DOMINION RESOURCES	2,300,000
DOVER CORP DEBS	350,000
DOVER CORP DEBS	425,000
DOVER CORP DEBS	3,000,000
DPABS	1,892,000
DR PEPPER SNAPPLE GROUP	2,130,000
DUKE ENERGY CAROLINAS	700,000
DUKE ENERGY PROGRESS INC	1,000,000
DUKE REALTY CORPORATION	900,000
DUKE UNIVERSITY	1,000,000
DUKE UNIVERSITY	1,000,000
DUKE UNIVERSITY HEALTH	805,000
EATON CORP	710,000
EATON CORP	430,000
ECOLAB INC	620,000
ECOLAB INC 12/8/41	1,000,000

**Teachers' Retirement System of Kentucky**  
**Pension Investment Holdings**  
**September 30, 2017**

**Fixed Income**

Description	Par Amount
EL PASO TX GO	1,000,000
EMD FINANCE	1,040,000
EMERSON ELECTRIC CO	2,000,000
ENERGY TRANSFER PARTNERS	934,000
ENTERGY ARKANSAS INC	9,377
ENTERGY LOUISIANA HOLDINGS L	41,948
ENTERGY MISSISSIPPI INC	32,707
ENTERGY TEXAS INC	1,250,000
ENTERPRISE PRODUCTS OPER	220,000
ENTERPRISE PRODUCTS OPER	600,000
EOG RESOURCES	2,000,000
EOG RESOURCES	1,000,000
EOG RESOURCES	1,421,000
ERP OPERATING LP	530,000
EXPRESS SCRIPTS INC	1,906,000
EXPRESS SCRIPTS INC	394,000
EXXON MOBIL CORPORATION	710,000
EXXON MOBIL CORPORATION	1,000,000
FANNIE MAE	1,984,703
FANNIE MAE 30 YR.	5,060,841
FANNIE MAE 30 YR. (#2)	3,640,768
FANNIE MAE POOL	1,500,000
FANNIE MAE POOL	3,211,880
FANNIE MAE POOL	1,409,395
FANNIE MAE POOL	3,370,575
FANNIE MAE POOL	939,258
FANNIE MAE POOL	4,408,822
FANNIE MAE POOL	3,440,529
FANNIE MAE POOL	3,800,000
FANNIE MAE POOL	2,074,461
FANNIE MAE POOL	2,215,006
FANNIE MAE POOL	3,242,877
FEDERAL EXPRESS CORPORATION	1,000,000
FEDERAL FARM CREDIT BANK	6,000,000
FEDERAL FARM CREDIT BANK	3,000,000
FEDERAL REALTY INVT TR	925,000
FEDEX CORP	2,835,000
FFCB BONDS 3/25/19	3,790,000
FFCB BONDS 7/26/27	5,000,000
FFCB BONDS 7/6/21	4,000,000
FG A84158	284,277
FG G04388	560,266
FG G12098	128,602
FG G18182	131,365
FG U89009	4,714,764

**Teachers' Retirement System of Kentucky**  
**Pension Investment Holdings**  
**September 30, 2017**

**Fixed Income**

Description	Par Amount
FGLMC	1,538,688
FGLMC	1,503,576
FGLMC	1,847,288
FGLMC	1,810,407
FGLMC	1,673,084
FGLMC	1,242,126
FHLMC (GOLD) POOL # A42105	287,925
FHLMC (GOLD) POOL # A47480	254,220
FHLMC (GOLD) POOL # A48616	66,060
FHLMC (GOLD) POOL # E01216	3,417
FHLMC (GOLD) POOL # E01304	12,641
FHLMC (GOLD) POOL # FGP28000	2,169,847
FHLMC (GOLD) POOL # G08122	236,785
FHLMC (GOLD) POOL # G11850	201,064
FHLMC (GOLD) POOL # G12438	85,297
FHLMC (GOLD) POOL # N31304	114,399
FHLMC MULTIFAMILY STRUCTURED	2,383,000
FHLMC POOL # A34672 (MTGS KY	133,962
FHLMC POOL # G11773	149,819
FHLMC POOL # G11773	102,616
FIDELITY NATIONAL	528,000
FIFTH THIRD BANCORP	2,300,000
FIFTH THIRD BANK SUB NOTES	3,000,000
FIRST UNION CORP SUB DEBS	2,000,000
FIRST UNION CORP SUB DEBS	1,000,000
FLEMING CO., KY SDFC	5,000,000
FLORIDA GAS TRANSMISSION	900,000
FN 932227	367,329
FN ADO149	3,011,020
FN AL2523	2,658,313
FN AM8949	5,300,000
FN AN3706	7,410,000
FNMA AN0918	4,900,000
FNMA BONDS	4,000,000
FNMA DUS STONE WATER PK	8,000,000
FNMA POOL # 124921	37,986
FNMA POOL # 251752	6,947
FNMA POOL # 254631	10,497
FNMA POOL # 254688	124,909
FNMA POOL # 254688	53,533
FNMA POOL # 256089	1,795,294
FNMA POOL # 256181	283,422
FNMA POOL # 266220	57,448
FNMA POOL # 313644	51,489
FNMA POOL # 456258	95,431

**Teachers' Retirement System of Kentucky**  
**Pension Investment Holdings**  
**September 30, 2017**

**Fixed Income**

Description	Par Amount
FNMA POOL # 457075	56,741
FNMA POOL # 503689	24,127
FNMA POOL # 521220	20,694
FNMA POOL # 604970	154,771
FNMA POOL # 655866 (MTGS KY)	137,878
FNMA POOL # 668777	2,338
FNMA POOL # 676821 (MTGS KY)	160,532
FNMA POOL # 745085	97,107
FNMA POOL # 745128	55,767
FNMA POOL # 755598	315,892
FNMA POOL # 755598	315,892
FNMA POOL # 763651	157,477
FNMA POOL # 763651	157,477
FNMA POOL # 763722	140,222
FNMA POOL # 809741 (MTGS KY)	394,645
FNMA POOL # 809862 (MTGS KY)	18,619
FNMA POOL # 874195 DUS	1,466,314
FNMA POOL # 900852	335,009
FNMA POOL # 901683	68,323
FNMA POOL # 902823	133,041
FNMA POOL # 942887	171,823
FNMA POOL # 944608	67,509
FNMA POOL AM7892	2,328,323
FNMA POOL AN0502	1,600,000
FNMA POOL AN4377	1,448,990
FOOTHILL-DE ANZA CA CMNTY CL	745,000
FORD CREDIT AUTO OWNER TRUST	2,940,000
FORD MOTOR	1,091,000
FOREST LABORATORIES INC	3,070,000
FORT KNOX MILITARY HOUSING	4,896,176
FORTIS INC	1,976,000
FRANKLIN CO OH CONV FAC AUTH	2,000,000
FREEPORT-MCMORAN C & G	2,000,000
FREEPORT-MCMORAN COPPER & GO	2,000,000
GE CAPITAL INTERNATIONAL	1,434,000
GE CAPITAL INTL FUNDING	2,050,000
GE GLOBAL INSURANCE HLDG NOT	2,000,000
GENERAL DYNAMICS CORP	2,500,000
GENERAL DYNAMICS CORP	1,500,000
GENERAL DYNAMICS CORP	1,000,000
GENERAL ELECTRIC CAPITAL 8/7	1,000,000
GENERAL ELECTRIC CAPITAL SUB	2,000,000
GENERAL MOTORS FINL CO	1,188,000
GEORGETOWN UNIV DC	1,230,000
GEORGETOWN UNIV DC	2,560,000

**Teachers' Retirement System of Kentucky**  
**Pension Investment Holdings**  
**September 30, 2017**

**Fixed Income**

Description	Par Amount
GEORGETOWN UNIV DC	1,315,000
GEORGIA PACIFIC CORPORATION	700,000
GEORGIA ST	1,000,000
GN 698276	693,414
GNMA MTG POOL # 417322	62,174
GNMA MTG POOL # 417322	45,710
GNMA MTG POOL # 448386	115,159
GNMA MTG POOL # 457859	292,229
GNMA MTG POOL # 486228	14,860
GNMA MTG POOL # 499991	68,323
GNMA MTG POOL # 539783	78,130
GNMA MTG POOL # 567909	220,013
GNMA MTG POOL # 570491	79,313
GNMA MTG POOL # 599800	89,958
GOLDMAN SACHS CAPITAL II	68,000
GOLDMAN SACHS GP	1,500,000
GOLDMAN SACHS GP	1,000,000
GOLDMAN SACHS GP	1,000,000
GOLDMAN SACHS GP GS 2.6	1,000,000
GOLDMAN SACHS GROUP INC	910,000
GOLDMAN SACHS GROUP INC	665,000
GOLDMAN SACHS GROUP INC	2,000,000
GOLDMAN SACHS GROUP INC	2,000,000
GOLDMAN SACHS GROUP INC	3,000,000
GOVT OF BERMUDA	1,320,000
GRAYSON CO KY SDFC	1,920,000
GREAT PLAINS ENERGY, INC.	2,000,000
GREAT RIVER ENERGY	8,491,825
GREAT RIVER ENERGY	4,245,913
GREENVILLE CNTY SC	1,620,000
GS MORTGAGE SECURITIES TRUST	1,000,000
GS MORTGAGE SECURITIES TRUST	1,300,000
GS MORTGAGE SECURITIES TRUST	2,407,880
GS MORTGAGE SECURITIES TRUST	1,650,597
GSMS 2010-C1 A1	367,832
GSMS 2010-C1 A1	367,832
GUARDIAN LIFE GLOB FUND	1,000,000
HALLIBURTON COMPANY	650,000
HARRIS CO TX MET TRANS AUTH	3,000,000
HARRIS CO TX MET TRANS AUTH	2,000,000
HARVARD UNIVERSITY	1,000,000
HAWAII ST	1,250,000
HCP, INC.	5,000,000
HEALTH CARE REIT INC	5,000,000
HEALTHCARE REALTY TRUST	1,500,000

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Fixed Income**

Description	Par Amount
HEALTHCARE TRUST OF AMER	220,000
HEATHROW FUNDING LTD 144A	5,000,000
HEINEKEN NV	920,000
HEINZ (HJ) CO NOTES	1,200,000
HEINZ (HJ) CO NOTES	3,000,000
HELMERICH & PAYNE INTERNATIO	1,000,000
HERSHEY COMPANY	2,000,000
HERSHEY COMPANY	3,000,000
HERSHEY FOODS CO DEBS	275,000
HEXCEL CORP	720,000
HONEYWELL INTERNATIONAL	2,000,000
HP ENTERPRISE CO	1,800,000
HSBC HOLDINGS PLC	1,500,000
HSBC HOLDINGS PLC-SPONS	2,950,000
HUMANA INC NOTES	5,000,000
HUNTINGTON NATIONAL BANK	2,580,000
IBM CORP DEBS	6,000,000
IBM CORPORATION	1,650,000
ILLINOIS TOOL WORKS INC	5,000,000
IMPERIAL TOBACCO FINANCE	3,170,000
INDIANA ST FIN AUTH REVENUE	800,000
INDIANA ST HSG SER B 3	535,000
INDIANAPOLIS IN LOC PUB IMP	5,000,000
INDIANAPOLIS, IN	1,000,000
INTEGRYS ENERGY	32,400
INTEL CORP	750,000
INTEL CORP	2,000,000
INTERCONTINENTALEXCHANGE	2,000,000
INTERCONTINENTALEXCHANGE	1,000,000
INTERNATIONAL PAPER COMPANY	1,000,000
IOWA SPECIAL PROGRAM REVENUE	6,250,000
ITC HOLDINGS CORP	560,000
JACKSON CO KY SD	2,480,000
JEA FL WATER & SEWER	500,000
JM SMUCKER CO	2,000,000
JOHN DEERE CAPITAL	1,265,000
JOHN DEERE CAPITAL	405,000
JOHNSON & JOHNSON	1,330,000
JOHNSON & JOHNSON	4,000,000
JOHNSON & JOHNSON	10,000,000
JOHNSON & JOHNSON	7,000,000
JOHNSON & JOHNSON	1,000,000
JOHNSON & JOHNSON	1,000,000
JOHNSON & JOHNSON	2,000,000
JOHNSON & JOHNSON DEBS	3,300,000

**Teachers' Retirement System of Kentucky**  
**Pension Investment Holdings**  
**September 30, 2017**

**Fixed Income**

Description	Par Amount
JOHNSON CONTRIOLS INC	1,000,000
JOHNSON CONTRIOLS INC	1,000,000
JOHNSON CONTROLS	2,000,000
JP MORGAN CHASE	1,500,000
JP MORGAN CHASE	2,000,000
JP MORGAN CHASE & CO	3,335,000
JP MORGAN CHASE & CO 1/24/22	820,000
JP MORGAN CHASE & COMPANY	400,000
JP MORGAN CHASE 2016NINEAL M	1,849,000
JP MORGAN CHASE COMM MTG	2,500,000
JP MORGAN CHASE COMMERCIAL M	1,725,000
JP MORGAN CHASE COMMERCIAL M	2,000,000
JPMORGAN CHASE & CO	410,000
JPMORGAN CHASE & CO	260,000
JPMORGAN CHASE & CO	2,000,000
JPMORGAN CHASE & CO	2,000,000
JPMORGAN CHASE & CO	1,000,000
KAISER FOUNDATION HOSPIT	500,000
KAISER FOUNDATION HOSPITAL	5,000,000
KATY TX ISD	2,000,000
KEDFA (LOUISVILLE ARENA PROJ	3,770,000
KEDFA (LOUISVILLE ARENA PROJ	6,585,000
KENTUCKY ASSET/LIABILITY COM	2,550,000
KENTUCKY HIGHER EDUC ST LOAN	2,001,859
KENTUCKY HOUSING CORPORATION	1,985,000
KENTUCKY MUNICIPAL POWER AGE	3,880,000
KENTUCKY MUNICIPAL POWER AGE	2,500,000
KENTUCKY PPTY & BLDGS COMM R	3,000,000
KENTUCKY PPTY & BLDGS COMM R	4,000,000
KENTUCKY PPTY & BLDGS COMM R	1,500,000
KENTUCKY PPTY & BLDGS COMM R	9,130,000
KENTUCKY RURAL WATER FINANCE	765,000
KENTUCKY RURAL WATER FINANCE	1,960,000
KENTUCKY RURAL WATER FINANCE	2,170,000
KENTUCKY ST RURAL WTR FIN CO	890,000
KENTUCKY STATE RURAL WTR FIN	2,390,000
KENTUCKY TURNPIKE AUTHORITY	3,000,000
KENTUCKY TURNPIKE AUTHORITY	1,000,000
KENTUCKY UTILITIES	1,900,000
KENTUCKY UTILITIES CO	3,000,000
KEY BANK NA	630,000
KFW	5,000,000
KIMCO REALTY COR	800,000
KINDER MORGAN PARTNERS	2,995,000
KING INTERNATIONAL LEASING L	1,905,392



***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Fixed Income**

Description	Par Amount
KOREA FINANCE CORP.	3,000,000
KRAFT FOODS GROUP INC-W/I	1,400,000
KRAFT FOODS INC 6/4/42	1,000,000
KRAFT FOODS INC 6/6/22	1,270,000
KROGER CO	3,000,000
KROGER CO	3,000,000
KROGER CO	2,000,000
KROGER CO	2,000,000
KROGER CO	3,000,000
KROGER CO	1,000,000
KROGER CO	1,000,000
KROGER CO	900,000
KY STATE PROPERTY & BLDG COM	6,000,000
LEAR CORP	1,594,000
LEGGETT & PLATT INC	5,000,000
LEXINGTON - FAYETTE COUNTY	2,900,000
LEXINGTON-FAYETTE URBAN COUN	7,580,000
LEXMARK INTERNATIONAL INC.	4,000,000
LIBERTY MUTUAL GROUP	1,000,000
LIBERTY PROPERTY LP	500,000
LIBERTY PROPERTY LP	500,000
LINCOLN W HAYMARKET NE JT PU	1,000,000
LOS ANGELES CA USD	7,000,000
LOUISVILLE & JEFF CO KY GO	1,710,000
LOUISVILLE & JEFF CO KY MSD	10,000,000
LOUISVILLE & JEFFERSON CO KY	1,410,000
LOUISVILLE & JEFFERSON CO KY	2,930,000
LOUISVILLE KY REGIONAL ARPT	1,515,000
LOUISVILLE KY REGIONAL ARPT	1,500,000
LOWE'S COMPANIES INC	5,000,000
LOWE'S COS INC	6,000,000
MA HEALTH & ED FAC (HARVARD)	5,000,000
MA INSTITUTE OF TECH.	1,465,000
MA INSTITUTE OF TECH.	2,000,000
MACOMB CNTY MI	1,225,000
MADISON AVENUE T201511MD	2,600,000
MAGELLAN MIDSTREAM PARTNERS	820,000
MANUF & TRADERS TRUST CO	550,000
MANUF & TRADERS TRUST CO	1,170,000
MAPLE GROVE APTS KY 223A7	11,213
MARATHON OIL CORP	2,610,000
MARATHON OIL CORPORATION	890,000
MARIN CA CMNTY CLG DIST	1,000,000
MARTIN MARIETTA MATERIALS	1,412,000
MASS INSTITUTE OF TECH	230,000

**Teachers' Retirement System of Kentucky**  
**Pension Investment Holdings**  
**September 30, 2017**

**Fixed Income**

Description	Par Amount
MASS INSTITUTE OF TECH	1,000,000
MASS INSTITUTE OF TECH	150,000
MASSACHUSETTS ST	1,000,000
MAXIM INTERGRATED PRODUCT	400,000
MAXIM INTERGRATED PRODUCT	500,000
MAYO CLINIC	875,000
MAYO CLINIC	1,150,000
MCCORMICK & CO	1,100,000
MCCORMICK & CO 12/15/17	5,000,000
MCCRACKEN CNTY KENTUCKY	765,000
MCCRACKEN CNTY KENTUCKY	1,430,000
MCDONALD'S CORP 6/10/24	8,000,000
MCDONALD'S CORP 6/10/24	5,000,000
MCDONALDS	1,000,000
MCDONALD'S CORP 5/20/21	3,000,000
MCDONALS'S CORP	1,611,000
MCKESSON CORP	3,000,000
MEAD JOHNSON NUTRITION CO	1,893,000
MEDTRONIC GLOBAL HLDINGS	1,810,000
MEDTRONIC INC	580,000
MEMORIAL SLOAN-KETTERING	1,270,000
MERCK & CO	3,435,000
MERCK & CO	5,000,000
MERCK & CO INC	1,000,000
MERCK & CO INC	1,000,000
MERCK & CO INC	1,654,000
MET LIFE GLOBAL FUNDING	2,000,000
METROPOLITAN LIFE 144 A SURP	2,590,000
MICROSOFT CORP	740,000
MICROSOFT CORP	5,000,000
MICROSOFT CORP	3,000,000
MICROSOFT CORP	6,000,000
MICROSOFT CORP	2,000,000
MICROSOFT CORP	5,000,000
MICROSOFT CORP	500,000
MICROSOFT CORP	1,111,000
MID-AMERICA APARTMENTS L	538,000
MID-AMERICA APARTMENTS L	74,000
MIDAMERICAN ENERGY CO	210,000
MIDAMERICAN ENERGY CO	730,000
MIDCONTINENT EXPRESS PIPELIN	1,426,000
MIDLAND COGENERATION	3,559,470
MINNESOTA MINING & MFG DEBS	2,950,000
MINNESOTA MINING & MFG DEBS	2,000,000
MISSISSIPPI DEVELOPMENT BANK	3,000,000

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Fixed Income**

Description	Par Amount
MISSISSIPPI DEVELOPMENT BANK	2,000,000
MITSUBISHI UFJ FIN GRP	480,000
MMAF EQUIPMENT FINANCE LLC	2,265,000
MONONGAHELA POWER CO	1,095,000
MOODY'S CORP	2,184,000
MORGAN STANLEY	1,000,000
MORGAN STANLEY	680,000
MORGAN STANLEY	500,000
MORGAN STANLEY	600,000
MORGAN STANLEY	5,000,000
MORGAN STANLEY	3,000,000
MORGAN STANLEY	3,354,000
MORGAN STANLEY CPAITAL I TR	2,100,000
MT LEBANON CEDARS KY 223A7	409,975
MUELLER INDUSTRIES INC	110,000
MYLAN NV	3,250,000
NASHVILLE & DAVIDSON CO TN W	2,000,000
NATIONAL RURAL UTIL CORP	2,000,000
NETWORK RAIL INFRA FIN	5,000,000
NEW YORK CITY NY TRANSITIONA	800,000
NEW YORK CITY TRANS FIN AUTH	10,000,000
NEW YORK LIFE GLOBAL FDG	3,000,000
NEW YORK ST URBAN DEV CORP R	1,360,000
NEWCREST FINANCE	3,000,000
NEWCREST FINANCE	2,000,000
NEWCREST FINANCE PTY LTD.	2,000,000
NIKE INC	2,800,000
NORDDEUTSCHE LANDESBANK	2,000,000
NORFOLK SOUTHERN CORP	2,000,000
NORTHERN STATES POWER	607,000
NORTHERN STATES PWR-WISC	1,490,000
NORTHROP GRUMMAN	2,000,000
NORTHSTAR EDUCATION FIN 2005	2,076,956
NORTHWESTERN UNIVERSITY	2,640,000
NOVANT HEALTH INC	10,000,000
NUCOR CORP	2,000,000
NY & PRESBYTERIAN HOSPIT	600,000
NY & PRESBYTERIAN HOSPIT	1,000,000
NY STATE URBAN DEV CORP REV	1,090,000
OAKTREE CAPITAL MANAGEMENT	5,000,000
OCCIDENTAL PETROLEUM COR	930,000
OCCIDENTAL PETROLEUM COR	140,000
OCCIDENTAL PETROLEUM CORP	500,000
OCCIDENTAL PETROLEUM CORP	2,500,000
OCHSNER CLINIC FOUNDATIO	1,914,000

**Teachers' Retirement System of Kentucky**  
**Pension Investment Holdings**  
**September 30, 2017**

**Fixed Income**

Description	Par Amount
OHANA MILITARY COMM. LLC	4,794,917
OHIO NATIONAL FINANCIAL	2,000,000
OHIO ST. G.O.	1,000,000
OKLAHOMA GAS & ELECTRIC NOTE	2,000,000
OMAHA PUBLIC FACILITIES	700,000
OMGRID FUNDING LTD	1,040,000
ONCOR ELECTRIC DELIVERY	1,645,000
ONTARIO (PROVINCE OF)	10,000,000
ORACLE CORP	1,000,000
ORACLE CORP	1,000,000
ORACLE CORP	2,777,000
ORACLE CORP	4,000,000
ORACLE CORP	1,875,000
OREGON ST	1,000,000
OVERSEAS PRIVATE INVESTMENT	938,250
OVERSEAS PRIVATE INVESTMENT	1,563,368
OWENSBORO KY ELEC LT & PWR R	3,730,000
PACCAR FINANCIAL CORP	435,000
PACIFIC GAS & ELECTRIC	2,000,000
PACIFIC GAS & ELECTRIC	1,000,000
PACIFIC LIFECORP	1,000,000
PACIFICORP	500,000
PACIFICORP	385,000
PACIFICORP	1,604,000
PADUCAH KY GO BD 6/1/24	2,230,000
PADUCAH KY ISD 6/1/27	3,950,000
PALL CORPORATION	2,000,000
PARKER HANNIFIN CORP	3,000,000
PARKER-HANNIFIN CORPORATION	960,000
PARTNERS HEALTHCARE SYSTEM	1,100,000
PASCO CO FL WTR & SWR REV	1,000,000
PEPSICO	7,000,000
PEPSICO INC	3,000,000
PETROBRAS GLOBAL FINANCE	1,000,000
PETROBRAS INTL	1,000,000
PETROLEOS	460,000
PETROLEOS MEXICANOS	1,787,500
PETROLEOS MEXICANOS	2,040,000
PFIZER INC	2,000,000
PFIZER INC	5,540,000
PFIZER INC.	7,000,000
PHILLIPS 66	435,000
PIEDMONT NATURAL GAS NOTES	2,000,000
PIPELINE FUNDING CO	9,652,000
PITNEY BOWES INC NOTES	3,000,000

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Fixed Income**

Description	Par Amount
PITTSBURGH & ALLEGHENY CO PA	1,195,000
PIUTE COUNTY UT SD	2,000,000
PNC BANK NA	600,000
PNC BANK NA	410,000
PNC BANK NA	610,000
PNC BANK NA	2,000,000
PNC BANK NA	1,857,000
PNC BANK NA	143,000
PORT OF MORROW OR TRANSMISSI	1,000,000
PORTLAND GENERAL ELECTRIC	846,000
POTASH CORP	2,000,000
PPL ELECTRIC UTILITIES	500,000
PRINCETON UNIVERSITY	750,000
PRINCETON UNIVERSITY	1,000,000
PROCTER & GAMBLE	2,000,000
PROCTER & GAMBLE CO	3,000,000
PROCTER & GAMBLE CO	3,000,000
PROCTER & GAMBLE CO 10/26/29	5,000,000
PROCTER & GAMBLE-ESOP DEBS	484,601
PROLOGIS INC	700,000
PROVINCE OF ALBERTA	4,000,000
PROVINCE OF ALBERTA	4,000,000
PROVINCE OF ONTARIO	4,000,000
PROVINCE OF ONTARIO	5,000,000
PROVINCE OF ONTARIO	2,000,000
PRUDENTIAL FINANCIAL	2,750,000
PUBLIC SERVICE ELECTRIC	1,000,000
PUBLIC SERVICE ELECTRIC	1,000,000
PUBLIC SERVICE ELECTRIC & GA	1,000,000
QUALCOMM	2,550,000
QWEST CORP	2,850,000
RAYONIER INC	1,000,000
REALTY INCOME CORP	1,020,000
REALTY INCOME CORP	750,000
RECKITT BENCKISER TSY	600,000
REGENCY PARK APTS KY 221D4	13,413
REGIONS BANK	5,000,000
REGIONS BANK	5,000,000
REGIONS BANK SUB NOTES	5,000,000
REYNOLDS AMERICAN INC	2,085,000
RIVER CITY INC PARKING AUTH	710,000
RIVER CITY INC PARKING AUTH	730,000
RIVER CITY PARKING AUTH	685,000
ROCHESTER GAS & ELECTRIC	1,000,000
ROCKWELL COLLINS INC	640,000

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Fixed Income**

Description	Par Amount
ROGERS COMMUNICATIONS INC	940,000
ROLLS ROYCE PLC	2,000,000
ROLLS ROYCE PLC	2,000,000
ROLLS ROYCE PLC	1,000,000
ROLLS-ROYCE PLC	200,000
ROPER TECHNOLOGIES INC	2,679,000
ROYAL BANK OF CANADA	490,000
S CENT CONN REG WTR SYS	2,000,000
SABMILLER HOLDINGS INC	1,000,000
SACRAMENTO CA MUN UTIL DIST	4,000,000
SAN ANTONIO TX ELECTRIC & GA	2,100,000
SAN ANTONIO TX ELECTRIC & GA	1,000,000
SAN DIEGO G & E	605,000
SAN JUAN CAPISTRANO CA	420,000
SAN JUAN CAPISTRANO CA	580,000
SAN JUAN CAPISTRANO CA	800,000
SANTA ROSA LEASING LLC	995,182
SBA PARTICIPATION CERTIFICAT	3,070,224
SBA PARTICIPATION CERTIFICAT	2,947,622
SBA PARTICIPATION CERTIFICAT	2,328,638
SBA TOWER TRUST	2,105,000
SBAP 2005-20L 1	1,074,861
SBAP 2006-20H 1	1,082,775
SBAP 2006-20I 1	161,821
SBAP 2006-20J 1	944,771
SBAP 2007-20B 1	534,035
SBAP 2007-20I 1	538,362
SBAP 2008-20B 1	1,264,166
SBAP 2008-20C 1	869,086
SBIC 2008-10A 1	140,608
SBIC 2011-10A 1	2,450,467
SEMT	1,347,670
SEQUOIA CA UN SCH DIST	1,250,000
SHELL INTERNATIONAL	1,500,000
SHELL INTERNATIONAL FIN	830,000
SHELL INTERNATIONAL FIN	7,000,000
SHELL INTERNATIONAL FIN	2,347,000
SHEPHERDSVILLE VILLAGE KY 22	218,548
SHERWIN-WILLIAMS CO	620,000
SHERWIN-WILLIAMS CO	800,000
SHERWIN-WILLIAMS CO/THE	880,000
SHIRE ACQ INV IRELAND DA	2,180,000
SIEMENS	2,000,000
SIEMENS FINANCIERINGSMAT	950,000
SIEMENS FINANCIERINGSMAT	650,000

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Fixed Income**

Description	Par Amount
SIMON PROPERTY GROUP	400,000
SIMON PROPERTY GROUP 12/1/21	1,885,000
SISSON MANOR KY 223A7	16,879
SKANDINAVISKA ENSKILDA	5,000,000
SMALL BUSINESS ADMINISTRATIO	2,057,288
SMALL BUSINESS INVESTMENT CO	750,000
SMALL BUSINESS INVESTMENT CO	3,294,402
SMALL BUSINESS INVESTMENT CO	3,219,802
SMALL BUSINESS INVESTMENT CO	2,207,095
SONIC CAPITAL LL20111A	1,391,833
SOUTH CAROLINA STUDENT LOAN	2,900,000
SOUTHERN BAPTIST HOSPITA	1,100,000
SOUTHERN CALIFORNIA EDISON	680,000
SOUTHERN CALIFORNIA EDISON	801,000
SOUTHERN CALIFORNIA EDISON	550,000
SOUTHERN NATURAL GAS	1,000,000
SOUTHERN PERU COPPER	2,000,000
SOUTHTRUST BANK BIRMINGHAM N	2,000,000
SOUTHTRUST BANK BIRMINGHAM N	2,000,000
SPAREBANK	5,000,000
STANFORD UNIVERSITY	1,000,000
STARBUCKS CORP	6,363,000
STATE OF WISCONSIN	1,000,000
STATE STREET CORP	2,294,000
STATOIL ASA	2,000,000
SUNTRUST BANK	700,000
SUNTRUST BANK BONDS	458,000
SUNTRUST BANKS INC DEBS	6,000,000
SUNTRUST BANKS INC SUB NOTES	3,500,000
TAGUA LEASING LLC	1,620,315
TEACHERS INSUR & ANNUITY	1,300,000
TECK RESOURCES LIMITED	3,000,000
TEVA PHARMACEUTICALS NE	2,110,000
TEXAS CHILDRENS HOSPITAL	1,000,000
TEXAS HEALTH RESOURCES	1,375,000
TEXAS INSTRUMENTS	3,000,000
TEXAS INSTRUMENTS	5,000,000
TEXAS INSTRUMENTS	1,000,000
TEXAS INSTRUMENTS INC.	3,000,000
TEXAS INSTRUMENTS INC.	2,000,000
TEXAS ST	1,000,000
TEXAS ST	1,000,000
TEXAS ST A & M UNIV SYS BRD	800,000
TEXAS ST A & M UNIV SYS BRD	250,000
TEXAS ST GO	2,000,000

**Teachers' Retirement System of Kentucky**  
**Pension Investment Holdings**  
**September 30, 2017**

**Fixed Income**

Description	Par Amount
TEXAS ST TECH UNIV REVENUES	750,000
THE WALT DISNEY CO.	595,000
THERMO ELECTRON CORPORATION	650,000
THERMO ELECTRON CORPORATION	500,000
THERMO FISHER SCIENTIFIC 1/1	1,000,000
TIME WARNER INC	1,870,000
TIME WARNER INC 6/15/22	750,000
TIME WARNER INC.	2,000,000
TIME WARNER INCORPORATED	870,000
TOTAL CAPITAL INTL SA	1,500,000
TOTE SHIPHOLDINGS INC	940,000
TOWD POINT MORTGAGE TRUST	1,909,200
TOYOTA MOTOR CREDIT CORP	830,000
TOYOTA MOTOR CREDIT CORP	8,500,000
TRANS-ALLEGHENY INTERSTA	1,305,000
TREASURY BOND	4,000,000
TTX CO	3,000,000
TX ST. TRANS. COMM.	1,500,000
TYCO ELECTRONICS GROUP S	1,250,000
TYSON FOODS, INC.	1,000,000
U S TREASURY	5,000,000
U S TREASURY	31,000,000
U S TREASURY	10,000,000
U S TREASURY	7,000,000
U S TREASURY	24,000,000
U S TREASURY	20,000,000
U S TREASURY	3,000,000
U S TREASURY	2,000,000
U S TREASURY	10,000,000
U S TREASURY	5,000,000
U S TREASURY	2,000,000
U S TREASURY	3,800,000
U S TREASURY	1,800,000
U S TREASURY	1,310,000
U S TREASURY	833,000
U S TREASURY	1,395,000
U S TREASURY	805,000
U S TREASURY	1,269,000
U S TREASURY	3,325,000
U S TREASURY	2,875,000
U S TREASURY	1,200,000
U S TREASURY	3,000,000
U S TREASURY	3,155,000
U S TREASURY	6,971,000
U S TREASURY	12,500,000



**Teachers' Retirement System of Kentucky**  
**Pension Investment Holdings**  
**September 30, 2017**

**Fixed Income**

Description	Par Amount
U S TREASURY	4,145,000
U S TREASURY	34,870,000
U S TREASURY	41,190,000
U S TREASURY	20,450,000
U S TREASURY	34,777,000
U S TREASURY	28,980,000
U S TREASURY BONDS	22,000,000
U S TREASURY BONDS	10,000,000
U S TREASURY BONDS	14,980,000
U S TREASURY BONDS	9,000,000
U S TREASURY BONDS	2,000,000
U S TREASURY BONDS	3,000,000
U S TREASURY BONDS	5,000,000
U S TREASURY BONDS	7,900,000
U S TREASURY BONDS	15,000,000
U S TREASURY BONDS	14,000,000
U S TREASURY BONDS	2,000,000
U S TREASURY BONDS	2,000,000
U S TREASURY BONDS	7,000,000
U S TREASURY BONDS	1,000,000
U.S. TREASURY NOTE	5,000,000
UBS GROUP FUNDING	500,000
UBS GROUP FUNDING SWITZE	685,000
UBS GROUP FUNDING SWITZE	1,050,000
UDR, INC.	1,220,000
UNDER ARMOUR INC	5,000,000
UNDER ARMOUR INC	1,500,000
UNICOM CORP (COMM EDISON)	210,000
UNILEVER CAPITAL CORP	6,000,000
UNILEVER CAPITAL CORPORATION	1,700,000
UNION ELECTRIC CO	570,000
UNION ELECTRIC CO	570,000
UNION PACIFIC CORP	1,000,000
UNITED MEXICAN STATES	1,780,000
UNITED STATES TREASURY	4,225,000
UNITED STATES TREASURY	6,000,000
UNITED STATES TREASURY	846,000
UNITED STATES TREASURY	5,000,000
UNITED STATES TREASURY	11,623,000
UNITED STATES TREASURY	30,000,000
UNITED STATES TREASURY	5,250,000
UNITED STATES TREASURY	6,000,000
UNITED TECHNOLOGIES CORP	285,000
UNITED TECHNOLOGIES CORP	1,000,000
UNITED TECHNOLOGIES CORP NOT	3,000,000

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Fixed Income**

Description	Par Amount
UNITED TECHNOLOGIES CORP NOT	5,000,000
UNITED TECHNOLOGY CORP	1,620,000
UNITED TECHNOLOGY CORP	5,000,000
UNITEDHEALTH GROUP INC	385,000
UNIV OF NEW MEXICO NM	1,500,000
UNIV OF NORTH CAROLINA NC AT	705,000
UNIV OF NORTH CAROLINA NC AT	1,255,000
UNIV OF SOUTHERN CALIFOR	1,000,000
UNIVERSITY OF KENTUCKY GEN R	1,795,000
UNIVERSITY OF MICHIGAN	1,000,000
UNIVERSITY OF TEXAS PUF	5,000,000
UNIVERSITY OF VIRGINIA	430,000
UNIVERSITY OF VIRGINIA	2,000,000
UNIVERSITY OF WASHINGTON	5,000,000
UPS	2,000,000
UPS	5,000,000
US BANCORP	900,000
US TREASURY	9,000,000
US TREASURY	5,000,000
US TREASURY	40,000,000
US TREASURY	25,000,000
US TREASURY	9,000,000
US TREASURY	4,000,000
US TREASURY	5,000,000
US TREASURY	5,000,000
US TREASURY	2,000,000
US TREASURY BOND	8,000,000
US TREASURY BOND	9,000,000
US TREASURY BOND	10,000,000
US TREASURY BOND	10,000,000
US TREASURY BOND	2,000,000
US TREASURY BONDS	20,000,000
US TREASURY N/B	3,000,000
US TREASURY N/B	10,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	6,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	10,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	7,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	11,000,000
US TREASURY N/B	15,790,000
US TREASURY N/B	5,000,000
US TREASURY N/B	10,000,000

**Teachers' Retirement System of Kentucky**  
**Pension Investment Holdings**  
**September 30, 2017**

**Fixed Income**

Description	Par Amount
US TREASURY N/B	20,000,000
US TREASURY N/B	20,000,000
US TREASURY N/B	7,000,000
US TREASURY N/B	24,000,000
US TREASURY N/B	6,000,000
US TREASURY N/B	10,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	12,000,000
US TREASURY N/B	17,000,000
US TREASURY N/B	12,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	2,500,000
US TREASURY N/B	3,000,000
US TREASURY N/B	3,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	3,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	4,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	1,000,000
US TREASURY N/B	1,000,000
US TREASURY N/B	2,000,000
US TREASURY NOTE	3,000,000
USAA CAPITAL CORP	2,000,000
USAA CAPITAL CORP	3,000,000
USAA CAPITAL CORP	3,000,000
USAA CAPITAL CORP	1,000,000
USAA CAPITAL CORP	2,000,000
USB CAPITAL IX	2,240,000
UST 4.375 5/15/2041	3,000,000
UTAH ST	1,000,000
VALE OVERSEAS LIMITED	2,000,000
VALMONT INDUSTRIES INC.	1,150,000
VENTAS CAP CORP	1,000,000
VENTAS REALTY CAP. CORP.	1,000,000
VENTAS REALTY LP/CAP CRP	650,000
VENTAS REALTY LP/CAP CRP	690,000
VENTAS REALTY LP/CAP CRP	1,027,000
VENTAS REALTY LP/CAP CRP	767,000
VERIZON COMMUNICATIONS	1,000,000
VERIZON COMMUNICATIONS	1,640,000
VERIZON COMMUNICATIONS INC	783,000

***Teachers' Retirement System of Kentucky***  
***Pension Investment Holdings***  
***September 30, 2017***

**Fixed Income**

Description	Par Amount
VERIZON COMMUNICATIONS INC	1,897,000
VIRGINIA ST HSG DEV AUTH SER	1,175,773
VISA INC	1,453,000
VISA INC.	450,000
VNO 2010-VNO A1	857,010
VNO 2010-VNO A1	857,010
VOLKSWAGEN INTL FIN 11/20/17	2,000,000
VOLKSWAGEN INTL FIN NV	3,000,000
VORNADO REALTY LP	1,950,000
VULCAN MATERIALS CO	1,475,000
WABTEC	3,000,000
WACHOVIA CAP TRUST III	1,500,000
WACHOVIA CORP BANK NOTES	2,000,000
WAL-MART STORES INC 4/5/27	4,000,000
WALT DISNEY CO	3,000,000
WALT DISNEY COMPANY	240,000
WASHINGTON ST	2,000,000
WASHINGTON ST GO 8/1/21	5,000,000
WELLPOINT INC 1/15/18	2,000,000
WELLS FARGO & CO	3,426,000
WESTGATE RESORTS20151A	452,434
WESTLAKE OH CITY SCH DIST	750,000
WESTPAC BANKING CORP 12/15/1	3,000,000
WESTROCK CO	510,000
WESTROCK RKT CO	980,000
WEYERHAEUSER COMPANY DEBS	3,000,000
WEYERHAEUSER COMPANY DEBS	1,000,000
WEYERHAEUSER COMPANY DEBS	1,000,000
WF-RBS COMMERCIAL MORTGAGE	2,500,000
WHIRLPOOL CORP	2,000,000
WILLIAMS PARTNERS	1,215,000
WOODSVIEW APTS KY 221D4	150,601
WRIGLEY WM JR CO	2,000,000
XEROX CORPORATION	3,500,000
XTRATA FIN CANADA 10/25/17	2,000,000
YORK CNTY SC SCH DIST #4	1,000,000
YSLETA TX INDEP SCH DIST	1,075,000
ZIMMER HOLDINGS INC	590,000
ZIMMER HOLDINGS INC	1,410,000

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Additional Categories**

Description	Capital Contributed
AG SELECT PARTNERS ADV. FUND	1,992,437
AVENUE SPECIAL SITUATIONS FD VI	20,686,626
BABSON CAPITAL EUROPEAN LOAN	98,685,507
COLUMBIA HIGH YIELD FUND	156,234,136
FT. WASHINGTON HIGH YIELD BOND	319,028,242
HIGHBRIDGE PRINC. STRATEGIES III	32,361,357
MARATHON EUROPEAN CREDIT OPP II	54,256,960
MARATHON EUROPEAN CREDIT OPP III	29,565,349
MARATHON/KTRS CREDIT FUND LP	294,031,775
OAKTREE EUROPEAN CAPITAL SOL FD	9,121,176
OAKTREE EUROPEAN DISLOCATION FD	5,254,790
OAKTREE OPPORTUNITIES IX	45,815,568
OAKTREE OPPORTUNITIES X	11,314,208
PEARLS 11, LLC	105,664,259
SHENKMAN CAPITAL MGMT	187,773,484

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Alternative Investments**

Description	Capital Contributed
ACTIS GLOBAL FUND IV	29,407,394
ALINDA INFRASTRUCTURE FUND II	21,499,704
APAX IX L.P.	7,591,123
APAX VIII L.P.	23,849,212
AUDAX MEZZANINE FUND III, LP	12,526,794
AUDAX MEZZANINE FUND IV	2,991,311
AUDAX PRIVATE EQUITY FUND IV, LP	15,419,225
AUDAX PRIVATE EQUITY FUND V, LP	7,621,952
CAPITALSOUTH PARTNERS FUND III	2,067,590
CARLYLE EUROPE PARTNERS IV, L.P.	28,180,060
CARLYLE GLOBAL FINANCIAL II	15,998,771
CHRYSALIS VENTURES III L.P.	14,314,085
FORT WASHINGTON FUND IX	4,512,970
FORT WASHINGTON FUND IX-K	3,040,526
FORT WASHINGTON FUND V	6,258,496
FORT WASHINGTON FUND VI	19,304,192
FORT WASHINGTON FUND VIII	17,985,308
GAVEA INVESTMENTS FUND V, L.P.	9,904,787
HANCOCK-BLUEGRASS LLC-OREGON	21,497,890
HELLMAN & FRIEDMAN FUND VII	18,863,324
HELLMAN & FRIEDMAN FUND VIII	11,527,425
IFM GLOBAL INFRASTRUCTURE LP	95,352,822
JP MORGAN MARITIME FUND	39,401,839
JP MORGAN MARITIME FUND II	19,467,086
KKR & CO EUROPEAN FUND III	32,303,292
KKR & CO EUROPEAN FUND IV	29,764,576
KKR & CO FUND 2005	10,530,196
LANDMARK EQUITY PARTNERS XIV LP	10,266,583
LANDMARK EQUITY PARTNERS XV	9,625,225
LEXINGTON CAPITAL PARTNERS VII	12,883,326
LEXINGTON CAPITAL PARTNERS VIII	14,399,368
MOLPUS LAKE SUPERIOR HIWASSEE	207,552
MOLPUS LAKE SUPERIOR HIWASSEE	8,934,228
MOLPUS LAKE SUPERIOR MICHIGAN	662,329
MOLPUS LAKE SUPERIOR MICHIGAN	74,141,605
MOLPUS SEVEN STATES	29,866,511
NGP NATURAL RESOURCES X,L.P.	29,858,187
NGP NATURAL RESOURCES XI, L.P.	27,883,722
OAKTREE EUROPEAN PRINCIPAL III	17,277,244
OAKTREE EUROPEAN PRINCIPAL IV	8,500,000
OAKTREE MEZZANINE FUND III, L.P.	1
OAKTREE MEZZANINE FUND III, L.P.	6,032,644
OAKTREE MEZZANINE FUND IV, L.P.	16,694,998
PUBLIC PENSION CAPITAL	48,098,048
RIVERSTONE E&P FUND V	16,412,975

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Alternative Investments**

<b>Description</b>	<b>Capital Contributed</b>
RIVERSTONE E&P FUND VI	21,813,505
RIVERSTONE/CARLYLE E&P FUND IV	22,918,057
STEPSTONE PIONEER III (PARISH)	17,024,937

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Real Estate**

Description	Par Amount
AG NET LEASE REALTY FUND III	34,113,288
BLACKSTONE PARTNERS VII, L.P.	30,244,670
BLACKSTONE PARTNERS VIII, L.P.	18,255,224
CARLYLE PROPERTY INVESTERS, L.P.	50,407,702
CARLYLE REALTY PARTNERS VI, L.P.	9,460,268
CARLYLE REALTY PARTNERS VII, L.P.	28,746,655
CARLYLE REALTY PARTNERS VIII, L.	207,053
CVS DRUG STORE BELPRE OH	2,132,000
CVS DRUG STORE INDIANAPOLIS	3,129,198
CVS DRUG STORE LENOIR CITY T	2,140,000
CVS DRUG STORE LINTON IN	2,216,038
CVS DRUG STORE MITCHELL IN	2,673,086
CVS DRUG STORE NASHVILLE TN	2,870,000
CVS DRUG STORE SHELBYVILLE I	2,683,140
CVS DRUG STORE WABASH IN	2,657,972
K MART STORE TERRE HAUTE IN	12,509,615
K MART STORE WINCHESTER KY	2,715,513
KOHL'S STORE NORTH WILKESBOR	6,077,902
KROGER REVCO OWENSBORO KY	2,232,400
KROGER STORE RICHMOND KY	2,305,000
LANDMARK REAL ESTATE PRTNRS VII	29,573,755
LANDMARK REAL ESTATE PRTNRS VIII	7,230,409
LOWE'S STORE CONROE TX	7,859,747
LOWE'S STORE ELIZABETHTOWN K	8,409,000
LOWE'S STORE HAMILTON OH	8,497,160
LOWE'S STORE LAFAYETTE IN	7,600,000
LOWE'S STORE MARION IN	5,582,420
LOWE'S STORE PADUCAH KY	7,351,000
LOWE'S STORE PIKEVILLE KY	5,530,000
LOWE'S STORE SHERMAN TX	8,726,000
MERCANTILE WAREHOUSE LOUISVI	7,730,000
PRUDENTIAL PRISA REAL ESTATE	247,282,795
RITE AID HORSE CAVE KY	370,000
ROCKWOOD CAPITAL REAL ESTATE IX	17,879,327
ROCKWOOD CAPITAL REAL ESTATE X	13,828,417
SAM'S WAREHOUSE PADUCAH KY	3,600,000
TA REALTY ASSOCIATES FUND X	29,157,458
TA REALTY ASSOCIATES FUND XI	19,721,801
WALGREEN'S STORE AVON IN	3,996,000
WALGREEN'S STORE BAY CITY MI	4,857,000
WALGREEN'S STORE CEDAR LAKE	3,688,000
WALGREEN'S STORE CHATTANOOGA	2,313,000
WALGREEN'S STORE CHATTANOOGA	2,772,000
WALGREEN'S STORE CLARKSVILLE	3,403,460
WALGREEN'S STORE DECATUR IL	3,575,000



**Teachers' Retirement System of Kentucky**  
**Pension Investment Holdings**  
**September 30, 2017**

**Real Estate**

Description	Par Amount
WALGREEN'S STORE EAST RIDGE	2,283,800
WALGREEN'S STORE EFFINGHAM I	4,235,000
WALGREEN'S STORE ELIZABETHTW	2,400,000
WALGREEN'S STORE ELIZABETHTW	4,808,000
WALGREEN'S STORE EVANSVILLE	4,964,197
WALGREEN'S STORE EVANSVILLE	5,638,615
WALGREEN'S STORE FRANKLIN IN	3,525,000
WALGREEN'S STORE GALLATIN TN	3,678,500
WALGREEN'S STORE GLEN CARBON	4,621,000
WALGREEN'S STORE HILLVIEW KY	3,630,000
WALGREEN'S STORE HOPKINSVILL	4,259,000
WALGREEN'S STORE HUNTSVILLE	3,862,681
WALGREEN'S STORE JEFFRSNVLL	2,692,894
WALGREEN'S STORE JEFFRSNVLL	4,339,000
WALGREEN'S STORE KARNS TN	4,315,000
WALGREEN'S STORE KNOXVILLE T	1,954,945
WALGREEN'S STORE KNOXVILLE T	3,233,840
WALGREEN'S STORE KNOXVILLE T	3,190,000
WALGREEN'S STORE LAVERGNE TN	3,200,000
WALGREEN'S STORE LEBANON TN	4,630,254
WALGREEN'S STORE LINCOLN IL	3,575,000
WALGREEN'S STORE LONDON KY	4,939,258
WALGREEN'S STORE LOWELL IN	3,140,000
WALGREEN'S STORE MUNCIE IN	4,050,000
WALGREEN'S STORE MUNCIE IN	3,815,000
WALGREEN'S STORE MUSKEGON MI	3,736,000
WALGREEN'S STORE NASHVILLE T	2,588,000
WALGREEN'S STORE NASHVILLE T	3,545,000
WALGREEN'S STORE NASHVILLE T	3,818,000
WALGREEN'S STORE NEW ALBANY	3,835,000
WALGREEN'S STORE PLAINFIELD	3,620,000
WALGREEN'S STORE PROSPECT KY	4,855,000
WALGREEN'S STORE RED BANK TN	3,018,000
WALGREEN'S STORE SAGINAW MI	4,959,000
WALGREEN'S STORE SMYRNA TN	3,770,000
WALGREEN'S STORE SOMERSET KY	3,568,549
WAL-MART STORE ASHEVILLE NC	24,555,000
WAL-MART STORE COVINGTON VA	9,176,000
WAL-MART STORE HARDINSBURG K	960,100
WAL-MART STORE JEFFERSON CIT	8,599,000
WAL-MART STORE LAFAYETTE TN	10,379,000
WAL-MART STORE LENOIR CITY T	11,181,000
WAL-MART STORE PRINCETON KY	2,913,682
WAL-MART STORE VINCENNES IN	11,920,000
WINN DIXIE HILLVIEW KY # 166	3,013,000

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Real Estate**

Description	Par Amount
WINN DIXIE LAKELAND FL	4,679,321
WINN DIXIE LEITCHFIELD KY #	2,145,833
WINN DIXIE LEXINGTON KY # 16	3,407,000
WINN DIXIE RADCLIFF KY # 161	3,590,146
WINN DIXIE ST MATTHEWS KY #	4,348,437

***Teachers' Retirement System of Kentucky  
Pension Investment Holdings  
September 30, 2017***

**Cash/Cash Equivalents**

Description	Par Amount
CASH POOL UNITS	434,839,796

***Teachers' Retirement System of Kentucky  
Medical Investment Holdings  
September 30, 2017***

**Description**

**Domestic & International Equities**

**Shares / Units**

BLACK ROCK FUND B	333,979,969
FT WASH FOCUSED EQTY SECURIT	28,954,105

**Fixed Income**

**Par Amount**

ALPHABET INC	1,000,000
AMERICAN HONDA FIN	900,000
APPLE INC	1,000,000
BAIDU INC	500,000
BANK OF NOVA SCOTIA	1,000,000
BOEING CO	1,160,000
CHARLES SCHWAB CORP	1,000,000
CHEVRON CORP	2,068,000
CITIBANK	2,000,000
COCA COLA BOTTL CO	2,000,000
COCA-COLA	1,000,000
COMMONWEALTH BK AUSTR NY	1,000,000
COMMONWEALTH BK AUSTR NY	1,000,000
COSTCO	1,500,000
CVS HEALTH CORP	886,000
EXXON MOBIL CORP	2,000,000
FEDERAL FARM CREDIT BANK	1,000,000
GOLDMAN SACHS	1,000,000
INTERCONTINENTALEXCHANGE	2,000,000
JOHNSON & JOHNSON	1,985,000
JOHNSON & JOHNSON	2,000,000
JOHNSON & JOHNSON	1,000,000
KROGER CO	1,000,000
KROGER CO	1,000,000
LEXINGTON-FAYETTE	1,615,000
LOWE'S COS INC	1,684,000
MCDONALD'S CORP	2,000,000
MCDONALD'S CORP	1,000,000
MICROSOFT CORP	500,000
MICROSOFT CORP	1,000,000
NATIONAL RURAL UTIL CORP	1,468,000

***Teachers' Retirement System of Kentucky  
Medical Investment Holdings  
September 30, 2017***

<b>Description</b>	
PEPSICO	1,041,000
PFIZER INC	1,000,000
PROCTER & GAMBLE	1,705,000
PROCTER & GAMBLE CO	1,000,000
ROLLS ROYCE PLC	1,000,000
TEXAS INSTRUMENTS	875,000
U S TREASURY	2,000,000
U S TREASURY	5,000,000
U S TREASURY	3,750,000
UNDER ARMOUR INC	500,000
UNITED PARCEL SERVICE	2,375,000
US TREASURY	5,000,000
US TREASURY	2,000,000
US TREASURY BOND	1,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	1,500,000
US TREASURY N/B	3,750,000
US TREASURY N/B	1,000,000
US TREASURY N/B	3,750,000
USAA CAPITAL CORP	1,000,000
WALT DISNEY CO	2,000,000
WELLS FARGO & CO.	1,000,000
<b><u>Additional Categories</u></b>	<b><u>Capital Contributed</u></b>
FT WASHINGTON HI YIELD BOND	38,630,977
HIGHBRIDGE SPECIALTY III MED	3,236,129
MARATHON EUROPEAN CREDIT II	3,617,131
MED MARATHON ECO III	3,942,047
MEDICAL - COLUMBIA SECURITIE	41,807,239
MEDICAL - MARATHON CREDIT FU	35,577,162
MEDICAL - SHENKMAN SECURITIE	37,982,243
MEDICAL INS. OAKTREE EURO CS	1,857,364
<b><u>Alternative Investments</u></b>	<b><u>Capital Contributed</u></b>
ACTIS GLOBAL IV MEDICAL TRUS	2,945,240
APAX IX MEDICAL	1,518,224
AUDAX PRIVATE EQUITY V - MED	2,540,651

***Teachers' Retirement System of Kentucky  
Medical Investment Holdings  
September 30, 2017***

<b>Description</b>	
FORT WASHINGTON PE OPP. III	2,395,131
LANDMARK XV - MEDICAL	1,604,197
MEDICAL - FT. WAHSINGTON VII	3,319,252
MEDICAL INS. CARLYLE EUROPEA	5,636,014
MEDICAL INS. KKR EUROPEAN IV	5,952,914
MEDICAL-FORT WASHINGTON VIII	5,138,661
MEDICAL-FT. WASHINGTON IX	1,289,299
MEDICAL-FT. WASHINGTON IX-K	868,724
NGP NATURAL RESOURCES XI MED	5,576,752
OAKTREE EUROPEAN PRIN. IV ME	1,700,000
RIVERSTONE VI MEDICAL	4,362,704
<b><u>Real Estate</u></b>	<b><u>Par Amount</u></b>
CARLYLE PROPERTY INVESTORS M	10,081,539
CARLYLE REALTY VIII MEDICAL	41,410
LANDMARK REAL ESTATE VII	5,914,751
MEDICAL - CARLYLE REALTY VII	5,749,332
MEDICAL INS. BLACKSTONE RE V	3,651,040
MEDICAL LANDMARK RE VIII	1,446,081
MEDICAL PRISA LP	10,824,989
ROCKWOOD FUND X	2,758,342
TA REALTY XI - MEDICAL INSUR	3,944,360
<b><u>Cash/Cash Equivalents</u></b>	<b><u>Par Amount</u></b>
CASH POOL UNITS	30,446,220

*Teachers' Retirement System of the State of Kentucky*  
*Retirement Annuity Trust*  
*Quarterly Investment Performance*  
*Gross Returns*  
*For the Period Ended September 30, 2017*

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<b>TOTAL PLAN</b>	\$ 19,268,159,742.19	4.53	4.53	15.49	8.00	10.01	6.60	6.61
<i>Policy Benchmark</i>		3.94	3.94	14.10	7.76	9.50	-	-
<b><u>Total Equity</u></b>	\$ 12,337,094,034.57	5.88	5.88	21.48	9.63	13.01	6.66	6.87
<b><u>Domestic Equity</u></b>	\$ 7,994,423,285.95	4.47	4.47	19.99	10.55	14.55	7.84	7.42
<i>S&amp;P 1500 Index</i>		4.44	4.44	18.61	10.95	14.29	7.63	-
<b><u>All-Cap Equities</u></b>	\$ 240,542,663.77	3.28	3.28	-	-	-	-	-
<i>Russell 3000</i>		4.57	4.57	-	-	-	-	-
Fort Washington Focused Equity	\$ 240,542,663.77	3.28	3.28	-	-	-	-	-
<b><u>Large-Cap Equities</u></b>	\$ 6,597,595,499.65	4.56	4.56	20.11	10.28	14.39	7.66	-
<i>S&amp;P 500 Index</i>		4.48	4.48	18.61	10.81	14.22	7.44	6.99
Todd Stocks	\$ 1,173,556,807.10	6.11	6.11	28.71	9.48	13.94	7.71	8.32
S&P 500 Stock Index	\$ 2,390,696,023.68	4.50	4.50	18.91	11.11	14.45	7.59	7.19
UBS Global Asset Management	\$ 983,472,898.16	4.41	4.41	19.46	10.78	15.16	7.14	7.42
State Street Global Advisors (GE)	\$ 658,041,390.72	5.72	5.72	21.05	11.67	15.25	9.52	-
Todd Alpha	\$ 434,038,017.44	0.59	0.59	9.75	2.60	11.45	7.45	-
UBS Alpha Relationship	\$ 251,612,602.89	4.25	4.25	20.53	12.53	16.60	7.38	-
Wellington Large Cap Intersection	\$ 706,177,759.66	4.02	4.02	17.56	10.82	15.27	7.78	-
<b><u>Mid-Cap Equities</u></b>	\$ 701,267,648.79	3.35	3.35	19.88	11.74	15.50	8.46	-
<i>S&amp;P 400 Index</i>		3.22	3.22	17.52	11.18	14.43	9.00	-
S&P 400 Stock Index	\$ 357,847,906.85	3.25	3.25	18.14	11.27	14.55	8.97	-
Wellington Mid Cap Opportunities	\$ 343,419,741.94	3.45	3.45	21.84	12.25	16.67	-	-
<b><u>Small-Cap Equities</u></b>	\$ 455,017,473.74	5.62	5.62	21.86	14.12	15.91	9.67	-
<i>S&amp;P 600 Index</i>		5.96	5.96	21.05	14.07	15.60	9.27	-
Wellington Small Cap	\$ 194,316,283.39	5.54	5.54	22.77	14.32	16.50	10.72	-
S&P 600 Stock Index	\$ 260,701,190.35	5.68	5.68	21.15	13.94	15.51	9.09	-
<b><u>International Equity</u></b>	\$ 4,342,670,748.62	8.56	8.56	23.99	7.11	9.13	3.10	-
<i>MSCI AC World Ex US</i>		6.25	6.25	20.15	5.19	7.45	1.74	-
Todd International	\$ 833,130,117.26	7.47	7.47	21.70	3.62	8.03	3.03	-

*Teachers' Retirement System of the State of Kentucky*  
*Retirement Annuity Trust*  
*Quarterly Investment Performance*  
*Gross Returns*  
*For the Period Ended September 30, 2017*

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
Baillie Gifford International	\$ 1,107,003,449.40	13.26	13.26	32.54	11.30	12.61	-	-
UBS All Country World Ex US	\$ 864,606,935.00	8.12	8.12	24.25	5.69	8.74	-	-
Barings All Country World Ex US	\$ 657,849,720.00	5.86	5.86	19.38	9.37	7.34	-	-
Black Rock ACWI Ex US IMI	\$ 781,183,148.11	6.32	6.32	19.94	5.77	-	-	-
Todd International Intrinsic Opp. Value	\$ 98,897,378.85	7.93	7.93	17.79	2.96	-	-	-
<b><u>Fixed Income</u></b>	\$ 3,016,977,562.51	0.86	0.86	0.42	3.21	2.61	5.25	5.72
<i>Barclay's Govt./Credit Index</i>		<i>0.81</i>	<i>0.81</i>	<i>-0.01</i>	<i>2.83</i>	<i>2.10</i>	<i>4.34</i>	<i>5.19</i>
<b><u>Intermediate</u></b>								
<i>Barclay's Intermediate Govt/Credit Index</i>		<i>0.60</i>	<i>0.60</i>	<i>0.23</i>	<i>2.13</i>	<i>1.61</i>	<i>3.64</i>	<i>4.66</i>
Inhouse Intermediate Bond	\$ 702,196,151.17	0.49	0.49	0.13	1.97	1.69	4.19	5.01
<b><u>Broad</u></b>								
<i>Barclay's Govt./Credit Index</i>		<i>0.81</i>	<i>0.81</i>	<i>-0.01</i>	<i>2.83</i>	<i>2.10</i>	<i>4.34</i>	<i>5.19</i>
Fort Washington Broad Market	\$ 453,692,485.64	1.06	1.06	1.08	3.68	2.47	5.18	5.59
Inhouse Broad Market	\$ 545,983,107.54	0.86	0.86	0.21	3.15	2.94	5.40	5.81
Galliard Capital Management	\$ 505,299,480.19	1.09	1.09	0.41	3.78	2.96	5.44	-
Internal Bond Fund	\$ 173,335,346.50	0.70	0.70	0.79	3.45	3.24	5.19	5.87
Life Insurance Trust	\$ 85,937,426.53	0.57	0.57	1.17	3.03	2.72	4.51	-
Tax Shelter Annuity 403b	\$ 341,960.91	0.23	0.23	0.62	0.33	0.23	0.46	2.28
<b><u>Long</u></b>								
<i>Hybrid Index</i>		<i>1.06</i>	<i>1.06</i>	<i>-0.26</i>	<i>3.77</i>	<i>2.77</i>	<i>5.44</i>	<i>5.92</i>
Inhouse Long Bond	\$ 550,191,604.03	1.08	1.08	0.13	4.04	3.22	6.32	6.39
<b><u>Real Estate:</u></b>								
<b>Inhouse Triple Net Lease</b>	\$ 411,440,000.99	6.83	6.83	14.09	10.42	9.18	8.80	9.01
<i>CPI plus 2%</i>		<i>1.56</i>	<i>1.56</i>	<i>4.27</i>	<i>3.26</i>	<i>3.32</i>	<i>3.71</i>	<i>4.14</i>
<b><u>Core Real Estate:</u></b>	\$ 368,437,730.72	1.54	1.54	7.52	11.45	11.75	-	-
<i>NCREIF ODCE (VW)</i>		<i>1.87</i>	<i>1.87</i>	<i>7.66</i>	<i>10.85</i>	<i>11.59</i>	-	-
Prudential Real Estate	\$ 317,262,407.76	1.65	1.65	7.72	11.52	11.79	-	-
Carlyle Property Investors	\$ 51,175,322.96	0.88	0.88	-	-	-	-	-
<b><u>Non-Core Real Estate:</u></b>	\$ 298,609,567.80	3.17	3.17	11.57	16.17	18.29	-	-



*Teachers' Retirement System of the State of Kentucky*  
*Retirement Annuity Trust*  
*Quarterly Investment Performance*  
*Gross Returns*  
*For the Period Ended September 30, 2017*

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<i>NCREIF Property Index</i>		1.70	1.70	6.89	9.83	10.35	-	-
Carlyle Realty Partners VI LP	\$ 15,422,143.00	2.40	2.40	5.65	20.04	23.17	-	-
Blackstone Partners VII LP	\$ 42,657,244.00	2.37	2.37	9.83	14.20	19.50	-	-
Rockwood Capital Real Estate IX LP	\$ 29,036,815.83	5.66	5.66	15.52	17.03	-	-	-
TA Realty Associates Fund X LP	\$ 37,395,161.00	4.60	4.60	14.06	14.62	-	-	-
AG Net Lease Realty Fund III LP	\$ 36,607,523.00	2.46	2.46	11.89	9.56	-	-	-
Carlyle Realty Partners VII LP	\$ 37,547,906.00	4.45	4.45	13.30	0.41	-	-	-
Landmark Real Estate Partners VII LP	\$ 33,207,966.00	0.76	0.76	8.79	27.69	-	-	-
Blackstone Partners VIII LP	\$ 24,571,154.00	5.03	5.03	23.45	-	-	-	-
TA Realty Associates Fund XI LP	\$ 19,886,698.00	0.40	0.40	5.00	-	-	-	-
Rockwood Capital Real Estate X LP	\$ 14,387,846.97	1.17	1.17	4.61	-	-	-	-
Landmark Real Estate Partners VIII LP	\$ 7,667,292.00	-	-	-	-	-	-	-
Carlyle Realty Partners VIII LP	\$ 221,818.00	-	-	-	-	-	-	-
<b><u>Alternative Investments</u></b>								
<b><u>Private Equity</u></b>	\$ 956,660,206.16	6.98	6.98	17.61	9.56	12.44	7.84	-
<b><u>Mature Private Equity</u></b>	\$ 365,649,204.81	7.40	7.40	13.77	7.68	9.32	-	-
<i>S&amp;P 500 plus 3%</i>		5.26	5.26	22.17	14.14	17.65	-	-
KKR & Co Fund 2006 LP	\$ 9,194,141.00	7.54	7.54	23.87	12.01	13.82	10.56	-
Chrysalis Ventures Fund III LP	\$ 14,511,138.00	-0.98	-0.98	-22.18	-3.59	-2.23	-1.22	-
Fort Washington Fund V LP	\$ 8,327,379.00	2.85	2.85	7.19	4.65	10.98	7.89	-
KKR European III LP	\$ 35,859,498.00	7.31	7.31	16.05	15.76	18.70	-	-
Fort Washington Fund VI LP	\$ 25,210,439.00	4.03	4.03	9.75	11.65	16.06	-	-
Riverstone/Carlyle E&P Fund IV LP	\$ 26,432,715.00	4.83	4.83	17.82	-8.76	-4.65	-	-
Alinda Infrastructure Fund II LP	\$ 37,073,692.00	0.86	0.86	-3.59	5.72	7.46	-	-
Capital South Partners III LP	\$ 877,134.00	5.02	5.02	7.90	7.97	14.10	-	-
Landmark Equity Partners XIV LP	\$ 11,449,883.00	7.25	7.25	6.32	3.32	8.60	-	-
Lexington Capital Partners VII LP	\$ 11,132,119.00	3.47	3.47	12.29	10.04	13.70	-	-
Stepstone Pioneer Capital III LP	\$ 19,606,982.00	2.03	2.03	4.17	10.85	16.07	-	-
Oaktree Mezzanine Fund III LP	\$ 6,354,476.00	1.67	1.67	12.00	12.77	14.18	-	-
JP Morgan Maritime Fund LP	\$ 30,626,711.17	4.81	4.81	4.52	-17.61	1.28	-	-
Audax Mezzanine Fund III LP	\$ 12,303,556.64	3.12	3.12	14.18	13.83	12.87	-	-
Hellman & Friedman VII LP	\$ 69,225,472.00	25.02	25.02	58.66	34.51	27.96	-	-
Oaktree European Principal Fund III LP	\$ 24,262,121.00	9.09	9.09	21.12	11.56	13.58	-	-
NGP Natural Resources X LP	\$ 23,201,748.00	0.58	0.58	26.95	3.08	10.45	-	-
<b><u>Private Equity &lt; 5 Years</u></b>	\$ 591,011,001.35	6.87	6.87	21.46	10.85	13.63	-	-
Riverstone E&P Fund V LP	\$ 15,365,477.00	-6.44	-6.44	13.99	-4.86	-	-	-
APAX VIII LP	\$ 37,471,084.68	4.14	4.14	13.00	11.72	-	-	-

*Teachers' Retirement System of the State of Kentucky*  
*Retirement Annuity Trust*  
*Quarterly Investment Performance*  
*Gross Returns*  
*For the Period Ended September 30, 2017*

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
Actis Global Fund IV LP	\$ 35,742,000.00	6.58	6.58	4.41	8.03	-	-	-
Audax Private Equity Fund IV LP	\$ 19,626,005.30	6.96	6.96	21.94	17.96	-	-	-
Landmark Equity Partners XV LP	\$ 11,177,246.00	5.26	5.26	18.34	10.97	-	-	-
Fort Washington Fund VIII LP	\$ 21,631,593.00	2.06	2.06	8.21	14.29	-	-	-
Carlyle Global Financial Service Partners II LP	\$ 22,446,383.00	13.53	13.53	25.86	11.44	-	-	-
Public Pension Capital LLC LP	\$ 58,653,611.57	22.79	22.79	21.59	1.63	-	-	-
NGP Natural Resources XI LP	\$ 35,746,242.00	5.96	5.96	37.91	-	-	-	-
Gavea Investments Fund V LP	\$ 13,490,130.67	5.55	5.55	26.20	-	-	-	-
Oaktree Mezzanine Fund IV LP	\$ 16,741,586.00	2.52	2.52	9.59	-	-	-	-
Lexington Capital Partners VIII LP	\$ 16,306,378.96	6.19	6.19	25.87	-	-	-	-
KKR European Fund IV LP	\$ 33,319,786.00	12.16	12.16	24.03	-	-	-	-
IFM Global Infrastructure LP	\$ 115,017,283.37	3.27	3.27	14.09	-	-	-	-
Carlyle Europe Partners IV LP	\$ 31,238,396.00	19.86	19.86	26.64	-	-	-	-
Audax Private Equity Fund V LP	\$ 11,089,110.15	15.09	15.09	49.15	-	-	-	-
Fort Washington Fund IX LP	\$ 5,202,715.00	1.26	1.26	-10.30	-	-	-	-
Fort Washington Fund IX-K LP	\$ 3,864,860.00	0.85	0.85	-0.85	-	-	-	-
Hellman & Friedman Fund VIII LP	\$ 14,082,956.00	8.11	8.11	47.67	-	-	-	-
Riverstone E&P Fund VI LP	\$ 31,161,919.00	-4.49	-4.49	125.00	-	-	-	-
Audax Mezzanine Fund IV LP	\$ 2,937,554.12	8.42	8.42	20.97	-	-	-	-
JP Morgan Maritime Fund II LP	\$ 22,185,126.53	-3.62	-3.62	-	-	-	-	-
APAX IX LP	\$ 8,013,557.00	78.21	78.21	-	-	-	-	-
Oaktree European Principal Fund IV LP	\$ 8,500,000.00	-	-	-	-	-	-	-
<b><u>Timberland:</u></b>	\$ 208,487,652.22	1.61	1.61	7.07	8.40	6.17	-	-
<i>NCREIF Timberland Index</i>		<i>0.60</i>	<i>0.60</i>	<i>3.28</i>	<i>5.24</i>	<i>7.13</i>	-	-
Hancock Bluegrass LLC - Oregon LP	\$ 32,908,218.00	0.26	0.26	7.40	9.05	11.51	-	-
Molpus Woodlands Group (Lake Superior Michigan)	\$ 103,462,329.41	0.90	0.90	2.71	3.91	5.15	-	-
Molpus Woodlands Group (Lake Superior Hiwassee)	\$ 8,647,551.66	1.13	1.13	2.45	3.99	-0.77	-	-
Molpus Seven States	\$ 63,469,553.15	3.56	3.56	15.21	17.53	7.60	-	-
<b><u>Additional Categories:</u></b>	\$ 1,446,747,670.82	1.62	1.62	8.63	3.49	5.95	-	-
<i>B of A Merrill Lynch High Yield Master II</i>		<i>2.03</i>	<i>2.03</i>	<i>9.06</i>	<i>5.87</i>	<i>6.38</i>	-	-
<b><u>Evergreen Funds:</u></b>								
Fort Washington High Yield Bond	\$ 331,921,301.56	2.23	2.23	8.64	4.97	5.61	-	-
Marathon/TRS Credit Fund LP	\$ 323,095,945.50	-0.08	-0.08	12.79	1.14	7.03	-	-
Shenkman Capital Management	\$ 200,338,410.18	1.46	1.46	5.26	3.57	-	-	-
Golub Capital - Pearls 11 LP	\$ 105,224,330.00	0.94	0.94	6.33	6.08	-	-	-
Barings Capital European Loan Fund (Babson)	\$ 103,540,000.00	1.79	1.79	7.46	-	-	-	-
Columbia High Yield Bond Fund	\$ 167,938,460.04	2.08	2.08	7.95	-	-	-	-

*Teachers' Retirement System of the State of Kentucky  
Retirement Annuity Trust  
Quarterly Investment Performance  
Gross Returns  
For the Period Ended September 30, 2017*

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<b><u>Non-Evergreen Funds:</u></b>								
Avenue Special Situations Fund VI LP	\$ 15,948,491.00	0.79	0.79	-9.52	-13.27	-1.63	-	-
Oaktree Opportunities IX LP	\$ 41,720,439.62	3.67	3.67	13.75	2.02	-	-	-
Highbridge Principal Strategies III LP	\$ 29,249,682.46	0.49	0.49	8.11	8.00	-	-	-
AG Select Partners Advantage Fund LP	\$ 921,164.00	1.71	1.71	8.30	-5.17	-	-	-
Oaktree European Dislocation Fund LP	\$ 7,292,037.00	10.78	10.78	19.05	12.10	-	-	-
Marathon European Credit Opportunities Fund II LP	\$ 62,083,776.20	2.56	2.56	10.61	8.43	-	-	-
Oaktree Opportunities X LP	\$ 12,393,399.00	1.51	1.51	35.96	-	-	-	-
Oaktree European Capital Solutions Fund LP	\$ 9,844,206.00	20.72	20.72	25.47	-	-	-	-
Marathon European Credit Opportunities Fund III LP	\$ 35,236,028.26	3.78	3.78	10.24	-	-	-	-
<b><u>Short Term:</u></b>								
<b>Cash (Unallocated)</b>	\$ 223,705,316.40	0.27	0.27	0.72	0.38	0.26	0.56	2.32
<i>90 Day T-Bill</i>		<i>0.27</i>	<i>0.27</i>	<i>0.64</i>	<i>0.28</i>	<i>0.20</i>	<i>0.45</i>	<i>1.99</i>

**Total Plan Gross Return for 30-year period\* 8.29**

\*Returns are annualized for periods longer than one year

\*\* Prior to July 1, 2008, TRS did not benchmark overall fund performance. Effective July 1, 2008, the Board of Trustees approved a Policy Index that represents the returns of appropriate benchmarks for the various asset classes weighted by the mid-point of the strategic range for the current fiscal year.

*Teachers' Retirement System of the State of Kentucky*  
*Retirement Annuity Trust*  
*Quarterly Investment Performance*  
*Net of Management Fee Returns*  
*For the Period Ended September 30, 2017*

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<b>TOTAL PLAN</b>	\$ 19,268,159,742.19	4.54	4.54	15.17	7.77	9.81	6.40	6.48
<i>Policy Benchmark</i>		3.94	3.94	14.10	7.76	9.50	-	-
<b><u>Total Equity</u></b>	\$ 12,337,094,034.57	5.91	5.91	21.33	9.51	-	-	-
<b><u>Domestic Equity</u></b>	\$ 7,994,423,285.95	4.51	4.51	19.88	10.46	-	-	-
<i>S&amp;P 1500 Index</i>		4.44	4.44	18.61	10.95	-	-	-
<b><u>All-Cap Equities</u></b>	\$ 240,542,663.77	3.28	3.28	-	-	-	-	-
<i>Russell 3000</i>		4.57	4.57	-	-	-	-	-
Fort Washington Focused Equity	\$ 240,542,663.77	3.28	3.28	-	-	-	-	-
<b><u>Large-Cap Equities</u></b>	\$ 6,597,595,499.65	4.60	4.60	20.03	10.20	-	-	-
<i>S&amp;P 500 Index</i>		4.48	4.48	18.61	10.81	-	-	-
Todd Stocks	\$ 1,173,556,807.10	6.11	6.11	28.64	9.43	-	-	-
S&P 500 Stock Index	\$ 2,390,696,023.68	4.50	4.50	18.91	11.11	-	-	-
UBS Global Asset Management	\$ 983,472,898.16	4.41	4.41	19.33	10.66	-	-	-
State Street Global Advisors (GE)	\$ 658,041,390.72	5.75	5.75	20.94	11.56	-	-	-
Todd Alpha	\$ 434,038,017.44	0.59	0.59	9.69	2.54	-	-	-
UBS Alpha Relationship	\$ 251,612,602.89	5.27	5.27	19.91	11.85	-	-	-
Wellington Large Cap Intersection	\$ 706,177,759.66	4.02	4.02	17.42	10.70	-	-	-
<b><u>Mid-Cap Equities</u></b>	\$ 701,267,648.79	3.35	3.35	19.57	11.48	-	-	-
<i>S&amp;P 400 Index</i>		3.22	3.22	17.52	11.18	-	-	-
S&P 400 Stock Index	\$ 357,847,906.85	3.25	3.25	18.14	11.27	-	-	-
Wellington Mid Cap Opportunities	\$ 343,419,741.94	3.45	3.45	21.17	11.69	-	-	-
<b><u>Small-Cap Equities</u></b>	\$ 455,017,473.74	5.62	5.62	21.69	13.95	-	-	-
<i>S&amp;P 600 Index</i>		5.96	5.96	21.05	14.07	-	-	-
Wellington Small Cap	\$ 194,316,283.39	5.54	5.54	22.37	13.97	-	-	-
S&P 600 Stock Index	\$ 260,701,190.35	5.68	5.68	21.15	13.94	-	-	-
<b><u>International Equity</u></b>	\$ 4,342,670,748.62	8.59	8.59	23.76	6.93	-	-	-
<i>MSCI AC World Ex US</i>		6.25	6.25	20.15	5.19	-	-	-
Todd International	\$ 833,130,117.26	7.47	7.47	21.63	3.57	-	-	-

*Teachers' Retirement System of the State of Kentucky*  
*Retirement Annuity Trust*  
*Quarterly Investment Performance*  
*Net of Management Fee Returns*  
*For the Period Ended September 30, 2017*

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
Baillie Gifford International	\$ 1,107,003,449.40	13.36	13.36	32.18	11.06	-	-	-
UBS All Country World Ex US	\$ 864,606,935.00	8.12	8.12	24.01	5.49	-	-	-
Barings All Country World Ex US	\$ 657,849,720.00	5.86	5.86	18.87	8.91	-	-	-
Black Rock ACWI Ex US IMI	\$ 781,183,148.11	6.32	6.32	19.88	5.72	-	-	-
Todd International Intrinsic Opp. Value	\$ 98,897,378.85	7.93	7.93	17.73	2.91	-	-	-
<b><u>Fixed Income</u></b>	\$ 3,016,977,562.51	0.86	0.86	0.40	3.19	-	-	-
<i>Barclay's Govt./Credit Index</i>		<i>0.81</i>	<i>0.81</i>	<i>-0.01</i>	<i>2.83</i>	-	-	-
<b><u>Intermediate</u></b>								
<i>Barclay's Intermediate Govt/Credit Index</i>		<i>0.60</i>	<i>0.60</i>	<i>0.23</i>	<i>2.13</i>	-	-	-
Inhouse Intermediate Bond	\$ 702,196,151.17	0.49	0.49	0.13	1.97	-	-	-
<b><u>Broad</u></b>								
<i>Barclay's Govt./Credit Index</i>		<i>0.81</i>	<i>0.81</i>	<i>-0.01</i>	<i>2.83</i>	-	-	-
Fort Washington Broad Market	\$ 453,692,485.64	1.06	1.06	1.04	3.65	-	-	-
Inhouse Broad Market	\$ 545,983,107.54	0.86	0.86	0.21	3.15	-	-	-
Galliard Capital Management	\$ 505,299,480.19	1.09	1.09	0.36	3.73	-	-	-
Internal Bond Fund	\$ 173,335,346.50	0.70	0.70	0.79	3.45	-	-	-
Life Insurance Trust	\$ 85,937,426.53	0.57	0.57	1.17	3.03	-	-	-
Tax Shelter Annuity 403b	\$ 341,960.91	0.23	0.23	0.62	0.33	-	-	-
<b><u>Long</u></b>								
<i>Hybrid Index</i>		<i>1.06</i>	<i>1.06</i>	<i>-0.26</i>	<i>3.77</i>	-	-	-
Inhouse Long Bond	\$ 550,191,604.03	1.08	1.08	0.13	4.04	-	-	-
<b><u>Real Estate:</u></b>								
<b>Inhouse Triple Net Lease</b>	\$ 411,440,000.99	6.83	6.83	14.09	10.42	-	-	-
<i>CPI plus 2%</i>		<i>1.56</i>	<i>1.56</i>	<i>4.27</i>	<i>3.26</i>	-	-	-
<b><u>Core Real Estate:</u></b>	\$ 368,437,730.72	1.54	1.54	6.73	10.75	-	-	-
<i>NCREIF ODCE (VW)</i>		<i>1.87</i>	<i>1.87</i>	<i>7.66</i>	<i>10.85</i>	-	-	-
Prudential Real Estate	\$ 317,262,407.76	1.64	1.64	6.88	10.80	-	-	-
Carlyle Property Investors	\$ 51,175,322.96	0.88	0.88	-	-	-	-	-
<b><u>Non-Core Real Estate:</u></b>	\$ 298,609,567.80	3.07	3.07	9.07	14.27	-	-	-

*Teachers' Retirement System of the State of Kentucky*  
*Retirement Annuity Trust*  
*Quarterly Investment Performance*  
*Net of Management Fee Returns*  
*For the Period Ended September 30, 2017*

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<i>NCREIF Property Index</i>		1.70	1.70	6.89	9.83	-	-	-
Carlyle Realty Partners VI LP	\$ 15,422,143.00	2.40	2.40	4.44	18.95	-	-	-
Blackstone Partners VII LP	\$ 42,657,244.00	2.38	2.38	8.62	12.83	-	-	-
Rockwood Capital Real Estate IX LP	\$ 29,036,815.83	5.57	5.57	13.46	15.39	-	-	-
TA Realty Associates Fund X LP	\$ 37,395,161.00	4.56	4.56	11.40	12.79	-	-	-
AG Net Lease Realty Fund III LP	\$ 36,607,523.00	2.37	2.37	9.58	7.64	-	-	-
Carlyle Realty Partners VII LP	\$ 37,547,906.00	4.46	4.46	10.77	-2.51	-	-	-
Landmark Real Estate Partners VII LP	\$ 33,207,966.00	0.78	0.78	6.72	24.21	-	-	-
Blackstone Partners VIII LP	\$ 24,571,154.00	5.04	5.04	18.74	-	-	-	-
TA Realty Associates Fund XI LP	\$ 19,886,698.00	0.40	0.40	1.76	-	-	-	-
Rockwood Capital Real Estate X LP	\$ 14,387,846.97	1.43	1.43	-10.09	-	-	-	-
Landmark Real Estate Partners VIII LP	\$ 7,667,292.00	-	-	-	-	-	-	-
Carlyle Realty Partners VIII LP	\$ 221,818.00	-	-	-	-	-	-	-
<b><u>Alternative Investments</u></b>								
<b><u>Private Equity</u></b>	\$ 956,660,206.16	6.99	6.99	15.44	8.08	-	-	-
<b><u>Mature Private Equity</u></b>	\$ 365,649,204.81	7.41	7.41	12.72	6.45	-	-	-
<i>S&amp;P 500 plus 3%</i>		5.26	5.26	22.17	14.14	-	-	-
KKR & Co Fund 2006 LP	\$ 9,194,141.00	7.54	7.54	24.02	12.17	-	-	-
Chrysalis Ventures Fund III LP	\$ 14,511,138.00	-0.98	-0.98	-23.29	-4.71	-	-	-
Fort Washington Fund V LP	\$ 8,327,379.00	3.04	3.04	6.57	4.10	-	-	-
KKR European III LP	\$ 35,859,498.00	7.31	7.31	15.96	15.62	-	-	-
Fort Washington Fund VI LP	\$ 25,210,439.00	4.20	4.20	9.22	11.13	-	-	-
Riverstone/Carlyle E&P Fund IV LP	\$ 26,432,715.00	4.83	4.83	17.03	-9.19	-	-	-
Alinda Infrastructure Fund II LP	\$ 37,073,692.00	0.84	0.84	-4.71	4.86	-	-	-
Capital South Partners III LP	\$ 877,134.00	5.02	5.02	-2.58	4.35	-	-	-
Landmark Equity Partners XIV LP	\$ 11,449,883.00	7.21	7.21	3.60	1.60	-	-	-
Lexington Capital Partners VII LP	\$ 11,132,119.00	3.45	3.45	10.85	9.01	-	-	-
Stepstone Pioneer Capital III LP	\$ 19,606,982.00	2.03	2.03	3.24	10.12	-	-	-
Oaktree Mezzanine Fund III LP	\$ 6,354,476.00	1.67	1.67	10.52	11.63	-	-	-
JP Morgan Maritime Fund LP	\$ 30,626,711.17	4.81	4.81	2.47	-18.74	-	-	-
Audax Mezzanine Fund III LP	\$ 12,303,556.64	3.11	3.11	13.02	12.49	-	-	-
Hellman & Friedman VII LP	\$ 69,225,472.00	25.01	25.01	57.92	33.35	-	-	-
Oaktree European Principal Fund III LP	\$ 24,262,121.00	9.09	9.09	19.52	10.30	-	-	-
NGP Natural Resources X LP	\$ 23,201,748.00	0.58	0.58	24.16	1.58	-	-	-
<b><u>Private Equity &lt; 5 Years</u></b>	\$ 591,011,001.35	6.88	6.88	18.51	8.82	-	-	-
Riverstone E&P Fund V LP	\$ 15,365,477.00	-6.44	-6.44	12.74	-5.57	-	-	-
APAX VIII LP	\$ 37,471,084.68	4.14	4.14	11.92	10.56	-	-	-

*Teachers' Retirement System of the State of Kentucky*  
*Retirement Annuity Trust*  
*Quarterly Investment Performance*  
*Net of Management Fee Returns*  
*For the Period Ended September 30, 2017*

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
Actis Global Fund IV LP	\$ 35,742,000.00	6.58	6.58	1.29	5.34	-	-	-
Audax Private Equity Fund IV LP	\$ 19,626,005.30	6.96	6.96	21.94	17.96	-	-	-
Landmark Equity Partners XV LP	\$ 11,177,246.00	5.21	5.21	14.61	8.16	-	-	-
Fort Washington Fund VIII LP	\$ 21,631,593.00	2.23	2.23	7.64	13.31	-	-	-
Carlyle Global Financial Service Partners II LP	\$ 22,446,383.00	13.53	13.53	22.56	8.40	-	-	-
Public Pension Capital LLC LP	\$ 58,653,611.57	22.92	22.92	14.68	-9.04	-	-	-
NGP Natural Resources XI LP	\$ 35,746,242.00	5.98	5.98	34.08	-	-	-	-
Gavea Investments Fund V LP	\$ 13,490,130.67	5.61	5.61	21.13	-	-	-	-
Oaktree Mezzanine Fund IV LP	\$ 16,741,586.00	2.52	2.52	8.13	-	-	-	-
Lexington Capital Partners VIII LP	\$ 16,306,378.96	6.52	6.52	21.59	-	-	-	-
KKR European Fund IV LP	\$ 33,319,786.00	12.00	12.00	21.68	-	-	-	-
IFM Global Infrastructure LP	\$ 115,017,283.37	3.10	3.10	12.89	-	-	-	-
Carlyle Europe Partners IV LP	\$ 31,238,396.00	19.95	19.95	22.32	-	-	-	-
Audax Private Equity Fund V LP	\$ 11,089,110.15	15.10	15.10	46.12	-	-	-	-
Fort Washington Fund IX LP	\$ 5,202,715.00	1.68	1.68	-11.12	-	-	-	-
Fort Washington Fund IX-K LP	\$ 3,864,860.00	1.25	1.25	-1.62	-	-	-	-
Hellman & Friedman Fund VIII LP	\$ 14,082,956.00	11.78	11.78	19.73	-	-	-	-
Riverstone E&P Fund VI LP	\$ 31,161,919.00	-4.41	-4.41	84.37	-	-	-	-
Audax Mezzanine Fund IV LP	\$ 2,937,554.12	8.41	8.41	-25.65	-	-	-	-
JP Morgan Maritime Fund II LP	\$ 22,185,126.53	-3.58	-3.58	-	-	-	-	-
APAX IX LP	\$ 8,013,557.00	78.21	78.21	-	-	-	-	-
Oaktree European Principal Fund IV LP	\$ 8,500,000.00	-	-	-	-	-	-	-
<b><u>Timberland:</u></b>	\$ 208,487,652.22	1.61	1.61	6.15	7.74	-	-	-
<i>NCREIF Timberland Index</i>		<i>0.60</i>	<i>0.60</i>	<i>3.28</i>	<i>5.24</i>	-	-	-
Hancock Bluegrass LLC - Oregon LP	\$ 32,908,218.00	0.26	0.26	6.59	8.42	-	-	-
Molpus Woodlands Group (Lake Superior Michigan)	\$ 103,462,329.41	0.90	0.90	1.85	3.32	-	-	-
Molpus Woodlands Group (Lake Superior Hiwassee)	\$ 8,647,551.66	1.13	1.13	1.61	3.43	-	-	-
Molpus Seven States	\$ 63,469,553.15	3.55	3.55	14.10	16.69	-	-	-
<b><u>Additional Categories:</u></b>	\$ 1,446,747,670.82	1.59	1.59	7.91	2.96	-	-	-
<i>B of A Merrill Lynch High Yield Master II</i>		<i>2.03</i>	<i>2.03</i>	<i>9.06</i>	<i>5.87</i>	-	-	-
<b><u>Evergreen Funds:</u></b>								
Fort Washington High Yield Bond	\$ 331,921,301.56	2.23	2.23	8.42	4.78	-	-	-
Marathon/TRS Credit Fund LP	\$ 323,095,945.50	-0.16	-0.16	11.83	0.45	-	-	-
Shenkman Capital Management	\$ 200,338,410.18	1.47	1.47	4.83	3.14	-	-	-
Golub Capital - Pearls 11 LP	\$ 105,224,330.00	0.94	0.94	5.44	5.42	-	-	-
Barings Capital European Loan Fund (Babson)	\$ 103,540,000.00	1.79	1.79	6.94	-	-	-	-
Columbia High Yield Bond Fund	\$ 167,938,460.04	2.08	2.08	7.49	-	-	-	-

*Teachers' Retirement System of the State of Kentucky  
Retirement Annuity Trust  
Quarterly Investment Performance  
Net of Management Fee Returns  
For the Period Ended September 30, 2017*

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<b><u>Non-Evergreen Funds:</u></b>								
Avenue Special Situations Fund VI LP	\$ 15,948,491.00	0.79	0.79	-10.13	-13.59	-	-	-
Oaktree Opportunities IX LP	\$ 41,720,439.62	3.66	3.66	11.85	0.73	-	-	-
Highbridge Principal Strategies III LP	\$ 29,249,682.46	0.30	0.30	5.92	6.56	-	-	-
AG Select Partners Advantage Fund LP	\$ 921,164.00	1.71	1.71	7.11	-5.91	-	-	-
Oaktree European Dislocation Fund LP	\$ 7,292,037.00	10.72	10.72	16.02	10.06	-	-	-
Marathon European Credit Opportunities Fund II LP	\$ 62,083,776.20	2.45	2.45	9.33	7.45	-	-	-
Oaktree Opportunities X LP	\$ 12,393,399.00	1.50	1.50	28.49	-	-	-	-
Oaktree European Capital Solutions Fund LP	\$ 9,844,206.00	20.72	20.72	25.49	-	-	-	-
Marathon European Credit Opportunities Fund III LP	\$ 35,236,028.26	3.67	3.67	8.96	-	-	-	-
<b><u>Short Term:</u></b>								
<b>Cash (Unallocated)</b>	\$ 223,705,316.40	0.27	0.27	0.72	0.38	-	-	-
<i>90 Day T-Bill</i>		<i>0.27</i>	<i>0.27</i>	<i>0.64</i>	<i>0.28</i>	-	-	-

\*Returns are annualized for periods longer than one year

\*\* Prior to July 1, 2008, TRS did not benchmark overall fund performance. Effective July 1, 2008, the Board of Trustees approved a Policy Index that represents the returns of appropriate benchmarks for the various asset classes weighted by the mid-point of the strategic range for the current fiscal year.



*Teachers' Retirement System of the State of Kentucky  
Health Insurance Trust  
Quarterly Investment Performance  
Gross Returns  
For the Period Ended September 30, 2017*

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>	<u>Inception Date</u>
<b>TOTAL PLAN</b>	\$ 908,678,520.68	3.77	3.77	14.07	6.59	7.73	-	-	
<i>Policy Benchmark</i>		4.05	4.05	14.26	-	-	-	-	
<b>Total Equity</b>	\$ 519,549,681.18	5.28	5.28	18.48	8.01	10.79	-	-	
<b>All Cap Equities</b>	\$ 32,789,357.31	3.29	3.29	-	-	-	-	-	
<i>Russell 3000</i>		4.57	4.57	-	-	-	-	-	
Fort Washington Focused Equity	\$ 32,789,357.31	3.29	3.29	-	-	-	-	-	12/20/16
<b>Global Equities</b>	\$ 486,760,323.87	5.42	5.42	19.15	8.21	10.91	-	-	
<i>MSCI AC World IMI (Net)</i>		5.32	5.32	18.73	7.72	10.43	-	-	
BlackRock Fund B	\$ 486,760,323.87	5.42	5.42	19.15	8.21	10.91	-	-	03/08/11
<b>Fixed Income</b>	\$ 92,996,998.62	0.51	0.51	0.07	2.16	1.46	-	-	
<i>Barclays Government Credit</i>		0.81	0.81	-0.01	2.83	2.10	-	-	
Internal Bond Fund	\$ 92,996,998.62	0.51	0.51	0.07	2.16	1.46	-	-	03/07/11
<b>Real Estate:</b>									
<b>Core Real Estate</b>	\$ 21,476,314.98	1.22	1.22	7.00	-	-	-	-	
<i>NCREIF ODCE (VW)</i>		1.86	1.86	7.66	-	-	-	-	
Prudential Real Estate	\$ 11,241,251.37	1.53	1.53	7.80	-	-	-	-	06/30/08
Carlyle Property Investors	\$ 10,235,063.61	0.88	0.88	-	-	-	-	-	01/06/17
<b>Non-Core Real Estate</b>	\$ 27,498,130.39	2.78	2.78	11.58	15.91	-	-	-	
<i>NCREIF Property Index</i>		1.70	1.70	6.89	9.83	-	-	-	
Carlyle Realty Partners VII LP	\$ 7,509,582.00	4.45	4.45	13.30	0.44	-	-	-	07/01/14
Landmark Real Estate Partners VII LP	\$ 6,641,592.00	0.76	0.76	8.79	27.69	-	-	-	09/12/14
Blackstone Partners VIII LP	\$ 4,914,227.00	5.04	5.04	23.45	-	-	-	-	08/18/15
TA Realty Associates Fund XI LP	\$ 3,977,339.00	0.40	0.40	5.00	-	-	-	-	05/25/16
Rockwood Capital Real Estate X LP	\$ 2,877,569.39	1.17	1.17	4.88	-	-	-	-	09/09/16
Landmark Real Estate Partners VIII LP	\$ 1,533,458.00	-	-	-	-	-	-	-	07/11/17
Carlyle Realty Partners VIII LP	\$ 44,363.00	-	-	-	-	-	-	-	08/24/17
<b>Alternative Investments</b>									
<b>Private Equity</b>	\$ 55,582,750.38	6.52	6.52	22.49	15.40	16.98	-	-	
<b>Mature Private Equity</b>	\$ 4,316,427.00	3.84	3.84	14.84	13.13	12.59	-	-	
<i>S&amp;P 500 plus 3%</i>		5.26	5.26	22.17	14.14	17.65	-	-	
Fort Washington Fund VII LP	\$ 4,316,427.00	3.84	3.84	14.84	13.14	12.59	-	-	

*Teachers' Retirement System of the State of Kentucky  
Health Insurance Trust  
Quarterly Investment Performance  
Gross Returns  
For the Period Ended September 30, 2017*

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>	<u>Inception Date</u>
<b><u>Private Equity &lt; 5 Years</u></b>	\$ 51,266,323.38	6.73	6.73	22.91	15.53	17.06	-	-	
Actis Global Fund IV LP	\$ 3,575,000.00	6.56	6.56	4.45	8.05	-	-	-	12/19/12
Landmark Equity Partners XV LP	\$ 1,862,870.00	5.26	5.26	18.31	10.98	-	-	-	10/30/13
Fort Washington Fund VIII LP	\$ 6,180,456.00	2.06	2.06	8.21	16.41	-	-	-	01/27/14
Fort Washington PE Opportunities Fund III LP	\$ 3,765,024.00	3.48	3.48	12.69	27.74	-	-	-	07/23/14
NGP Natural Resources Fund XI LP	\$ 7,149,254.00	5.96	5.96	37.91	-	-	-	-	11/05/14
KKR European Fund IV LP	\$ 6,663,955.00	12.16	12.16	24.03	-	-	-	-	02/26/15
Carlyle Europe Partners IV LP	\$ 6,247,680.00	19.86	19.86	26.64	-	-	-	-	05/19/15
Audax PE Fund V LP	\$ 3,696,370.38	15.09	15.09	49.19	-	-	-	-	01/25/16
Fort Washington Fund IX LP	\$ 1,486,369.00	1.26	1.26	-10.09	-	-	-	-	06/10/16
Fort Washington Fund IX-K LP	\$ 1,104,248.00	0.85	0.85	-0.85	-	-	-	-	06/10/16
Riverstone E&P Fund VI LP	\$ 6,232,386.00	-4.49	-4.49	125.01	-	-	-	-	09/26/16
APAX IX LP	\$ 1,602,711.00	78.21	78.21						05/12/17
Oaktree European Principal IV	\$ 1,700,000.00	-							08/01/17
<b><u>Additional Categories:</u></b>	\$ 176,564,585.50	1.65	1.65	9.33	4.14	5.20	-	-	
<i>B of A Merrill Lynch High Yield Master II</i>		2.03	2.03	9.06	5.87	6.38	-	-	
<b><u>Evergreen Funds:</u></b>									
Fort Washington High Yield Bond Fund	\$ 39,977,771.36	2.29	2.29	8.80	4.98	5.62	-	-	03/09/11
Shenkman Capital Management	\$ 41,340,104.73	1.20	1.20	5.20	4.05	-	-	-	03/01/13
Marathon/TRS Credit Fund	\$ 36,629,634.91	0.04	0.04	15.35	1.18	-	-	-	07/01/14
Columbia High Yield Bond Fund	\$ 44,886,208.63	2.00	2.00	7.85	-	-	-	-	05/20/16
<b><u>Non-Evergreen Funds:</u></b>									
Highbridge Principal Strategies III LP	\$ 2,924,968.34	0.49	0.49	8.11	8.00	-	-	-	05/06/13
Marathon European Credit Opportunities Fund II LP	\$ 4,138,918.41	2.56	2.56	10.61	8.43	-	-	-	02/07/14
Oaktree European Capital Solutions Fund LP	\$ 1,968,842.00	22.05	22.05	26.28	-	-	-	-	11/30/15
Marathon European Credit Opportunities Fund III LP	\$ 4,698,137.12	3.78	3.78	10.24	-	-	-	-	03/18/16
<b><u>Short Term:</u></b>									
Cash (Unallocated)	\$ 15,010,059.63	0.26	0.26	0.66	0.36	0.25	-	-	07/14/10
<i>90 Day T-Bill</i>		0.27	0.27	0.64	0.28	0.20	-	-	

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*Teachers' Retirement System of the State of Kentucky  
Health Insurance Trust  
Quarterly Investment Performance  
Net Returns  
For the Period Ended September 30, 2017*

FINAL

	Market Value	Last Qtr	FYTD	1-Year	3-Year*	5-Year*	10-Year*	20-Year*	Inception Date
<b>Alternative Investments</b>									
<b>Private Equity</b>	\$ 55,582,750.38	6.62	6.62	18.89	12.11	-	-	-	
<b>Mature Private Equity</b>	\$ 4,316,427.00	4.05	4.05	-	-	-	-	-	
<i>S&amp;P 500 plus 3%</i>		5.26	5.26	-	-	-	-	-	
Fort Washington Fund VII LP	\$ 4,316,427.00	4.05	4.05	14.17	12.36	-	-	-	
<b>Private Equity &lt; 5 Years</b>	\$ 51,266,323.38	7.14	7.14	19.96	12.44	-	-	-	
Actis Global Fund IV LP	\$ 3,575,000.00	6.59	6.59	1.38	5.37	-	-	-	12/19/12
Landmark Equity Partners XV LP	\$ 1,862,870.00	5.21	5.21	14.59	8.17	-	-	-	10/30/13
Fort Washington Fund VIII LP	\$ 6,180,456.00	2.23	2.23	7.64	15.42	-	-	-	01/27/14
Fort Washington PE Opportunities Fund III LP	\$ 3,765,024.00	3.78	3.78	11.68	25.83	-	-	-	07/23/14
NGP Natural Resources Fund XI LP	\$ 7,149,254.00	5.98	5.98	34.08	-	-	-	-	11/05/14
KKR European Fund IV LP	\$ 6,663,955.00	12.00	12.00	21.68	-	-	-	-	02/26/15
Carlyle Europe Partners IV LP	\$ 6,247,680.00	19.95	19.95	22.32	-	-	-	-	05/19/15
Audax PE Fund V LP	\$ 3,696,370.38	15.10	15.10	46.15	-	-	-	-	01/25/16
Fort Washington Fund IX LP	\$ 1,486,369.00	1.68	1.68	-10.92	-	-	-	-	06/10/16
Fort Washington Fund IX-K LP	\$ 1,104,248.00	1.25	1.25	-1.62	-	-	-	-	06/10/16
Riverstone E&P Fund VI LP	\$ 6,232,386.00	-4.41	-4.41	84.36	-	-	-	-	09/26/16
APAX IX LP	\$ 1,602,711.00	78.21	78.21						05/12/17
Oaktree European Principal IV	\$ 1,700,000.00	-							08/01/17
<b>Additional Categories:</b>	\$ 176,564,585.50	1.63	1.63	8.78	3.72	-	-	-	
<i>B of A Merrill Lynch High Yield Master II</i>		2.03	2.03	9.06	5.87	-	-	-	
<b>Evergreen Funds:</b>									
Fort Washington High Yield Bond Fund	\$ 39,977,771.36	2.29	2.29	8.59	4.78	-	-	-	03/09/11
Shenkman Capital Management	\$ 41,340,104.73	1.22	1.22	4.77	3.66	-	-	-	03/01/13
Marathon/TRS Credit Fund	\$ 36,629,634.91	-0.04	-0.04	14.37	0.49	-	-	-	07/01/14
Columbia High Yield Bond Fund	\$ 44,886,208.63	2.00	2.00	7.43	-	-	-	-	05/20/16
<b>Non-Evergreen Funds:</b>									
Highbridge Principal Strategies III LP	\$ 2,924,968.34	0.30	0.30	5.92	6.56	-	-	-	05/06/13
Marathon European Credit Opportunities Fund II LP	\$ 4,138,918.41	2.45	2.45	9.33	7.45	-	-	-	02/07/14
Oaktree European Capital Solutions Fund LP	\$ 1,968,842.00	22.05	22.05	26.54	-	-	-	-	11/30/15
Marathon European Credit Opportunities Fund III LP	\$ 4,698,137.12	3.67	3.67	8.96	-	-	-	-	03/18/16
<b>Short Term:</b>									
Cash (Unallocated)	\$ 15,010,059.63	0.26	0.26	0.66	0.36	-	-	-	07/14/10
<i>90 Day T-Bill</i>		0.27	0.27	0.64	0.28	-	-	-	

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\*\* Prior to July 1, 2015, TRS did not benchmark overall fund performance. Effective July 1, 2015, the Board of Trustees approved a Policy Index that represents the returns of appropriate benchmarks for the various asset classes weighted by the mid point of the strategic range for the current fiscal year.

***Teachers' Retirement System - Kentucky***  
***Transaction Commissions***  
***For the Period July 1, 2017 - September 30, 2017***

<b>Broker Name</b>	<b># of Shares</b>	<b>Commission</b>	<b>Cost/Share</b>	<b>% of Total</b>
Abel Noser Total	1,269,857	\$ 12,699	\$ 0.010	3.61%
BTIG Total	56,572	\$ 2,022	\$ 0.036	0.58%
Citigroup Global Total	140,356	\$ 3,606	\$ 0.026	1.03%
ConvergEx - Algos Total	5,224,196	\$ 26,121	\$ 0.005	7.43%
ConvergEx - FS Total	1,166,128	\$ 11,661	\$ 0.010	3.32%
ConvergEx ADR Conversions Total	4,584,950	\$ 46,480	\$ 0.010	13.22%
Cornerstone Total	204,600	\$ 6,138	\$ 0.030	1.75%
Credit Suisse Sec. LLC Total	137,175	\$ 6,237	\$ 0.045	1.77%
Deutsche Bank Total	171,245	\$ 2,422	\$ 0.014	0.69%
Investment Tech Grp Transition Total	8,727,790	\$ 65,458	\$ 0.008	18.62%
Investment Technology Grp Total	4,857,722	\$ 45,529	\$ 0.009	12.95%
ISI Algos Total	891,575	\$ 8,916	\$ 0.010	2.54%
ISI Group Total	397,092	\$ 10,761	\$ 0.027	3.06%
J.J.B. Hilliard, W.L. Lyons Total	247,538	\$ 7,426	\$ 0.030	2.11%
Liquidnet Inc Total	1,992,931	\$ 19,902	\$ 0.010	5.66%
Merrill Lynch ADR Conversions Total	60,998	\$ 1,830	\$ 0.030	0.52%
Merrill Lynch Total	487,383	\$ 12,809	\$ 0.026	3.64%
Raymond James & Assoc Total	629,837	\$ 18,898	\$ 0.030	5.38%
Stifel, Nicolaus & Co Total	146,339	\$ 4,449	\$ 0.030	1.27%
Tradebook Total	2,600,615	\$ 13,003	\$ 0.005	3.70%
UBS/Paine Webber-Louisville Total	274,500	\$ 8,235	\$ 0.030	2.34%
Other<1%	825,628	\$ 16,928	\$ 0.021	4.82%
<b>Grand Total</b>	<b>35,095,027</b>	<b>\$ 351,531</b>	<b>\$ 0.010</b>	<b>100.00%</b>

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Portfolio**  
**Fair Values**  
**As of September 30, 2017**

<u>Internally Managed</u>		<u>Externally Managed continued...</u>	
<b>Cash Equivalents</b>		APAX IX	8,013,557
Cash Collections Fund (Unallocated)	\$ 223,705,316	Audax Mezzanine Fund III	12,303,557
<b>Fixed Income</b>		Audax Mezzanine Fund IV	2,937,554
Broad Market Bond Fund	545,983,108	Audax Private Equity Fund IV	19,626,005
Intermediate Bond Fund	702,196,151	Audax Private Equity Fund V	11,089,110
Internal Bond Fund	173,335,347	CapitalSouth Partners Fund III	877,134
Life Insurance Trust	85,937,427	Carlyle Europe Partners IV	31,238,396
Long Term Bond Fund	550,191,604	Carlyle Global Financial Services Partners II	22,446,383
Tax Shelter Fund	341,961	Chrysalis Venture Fund III	14,511,138
<b>Equity</b>		Ft. Washington Fund V	8,327,379
S & P 400 Stock Index Fund	357,847,907	Ft. Washington Fund VI	25,210,439
S & P 500 Stock Index Fund	2,390,696,024	Ft. Washington Fund VIII	21,631,593
S & P 600 Stock Index Fund	260,701,190	Ft. Washington Fund IX	5,202,715
<b>Real Estate</b>		Ft. Washington Fund IX-K	3,864,860
Internally Managed Fund	411,440,001	Gavea Investments Fund V	13,490,131
<b>Subtotal</b>	<b>\$ 5,702,376,035</b>	Hancock Bluegrass LLC - Oregon	32,908,218
		Hellman & Friedman Capital Partners VII	69,225,472
		Hellman & Friedman Capital Partners VIII	14,082,956
		IFM Global Infrastructure	115,017,283
		J. P. Morgan Global Maritime Investment Fund	30,626,711
		J. P. Morgan Global Maritime Investment Fund II	22,185,127
		KKR Americas Fund XII	
		KKR Fund 2006	9,194,141
		KKR European Fund III	35,859,498
		KKR European Fund IV	33,319,786
		Landmark Equity Partners XIV	11,449,883
		Landmark Equity Partners XV	11,177,246
		Lexington Capital Partners VII	11,132,119
		Lexington Capital Partners VIII	16,306,379
		Molpus Lake Superior Timberlands LLC	112,109,881
		Molpus Seven States LLC	63,469,553
		NGP Natural Resources X	23,201,748
		NGP Natural Resources XI	35,746,242
		NGP Natural Resources XII	
		Oaktree European Principal Fund III	24,262,121
		Oaktree European Principal Fund IV	8,500,000
		Oaktree Mezzanine Fund III	6,354,476
		Oaktree Mezzanine Fund IV	16,741,586
		Public Pension Capital LLC	58,653,612
		Riverstone/Carlyle Energy and Power Fund IV	26,432,715
		Riverstone Energy and Power Fund V	15,365,477
		Riverstone Energy and Power Fund VI	31,161,919
		Stepstone Pioneer Capital Fund III	19,606,982
		<b>Additional Categories</b>	
		Angelo Gordon Select Partners Advantage Fund	921,164
		Avenue Special Situations Fund VI	15,948,491
		Barings European Loan Fund	103,540,000
		Columbia High Yield Fund	167,938,460
		Ft. Washington High Yield Bond Fund	331,921,302
		Golub Capital Pearls 11, LLC	105,224,330
		Highbridge Principal Strategies III	29,249,682
		Marathon European Credit Opp Fund II	62,083,776
		Marathon European Credit Opp Fund III	35,236,028
		Marathon TRS Credit Fund	323,095,946
		Oaktree European Capital Solutions Fund	9,844,206
		Oaktree European Dislocation Fund	7,292,037
		Oaktree Opportunities Fund IX	41,720,440
		Oaktree Opportunities Fund X	12,393,399
		Shenkman Capital Management	200,338,410
		<b>Subtotal</b>	<b>\$ 13,565,783,707</b>
<b>Alternative Investments</b>		<b>Total Assets</b>	<b>\$ 19,268,159,742</b>
Actis Global 4	35,742,000		
Alinda Infrastructure Fund II	37,073,692		

**Teachers' Retirement System of the State of Kentucky**  
**Health Insurance Trust Portfolio**  
**Fair Values**  
**As of September 30, 2017**

**Internally Managed**

<b>Cash Equivalents</b>		
Cash Collections Fund (Unallocated)	\$	15,010,060
<b>Fixed Income</b>		
Internal Bond Fund		92,996,999
<b>Subtotal</b>		<b>\$ 108,007,058</b>

**Externally Managed**

<b>Domestic Equity</b>		
Ft. Washington Focused Equity		32,789,357
<b>International Equity</b>		
Blackrock MSCI ACWI IMI Index Fund B		486,760,324
<b>Real Estate</b>		
Blackstone Partners VIII		4,914,227
Carlyle Realty Partners VII		7,509,582
Carlyle Realty Partners VIII		44,363
Carlyle Property Advisors		10,235,064
Landmark Real Estate Partners VII		6,641,592
Landmark Real Estate Partners VIII		1,533,458
Prudential PRISA Fund		11,241,251
Rockwood Capital Real Estate Partners Fund X		2,877,569
The Realty Associates Fund XI		3,977,339
<b>Alternative Investments</b>		
Actis Global 4		3,575,000
APAX IX		1,602,711
Audax Private Equity Fund V		3,696,370
Carlyle Europe Partners IV		6,247,680
Ft. Washington Opportunities Fund III		3,765,024
Ft. Washington Fund VII		4,316,427
Ft. Washington Fund VIII		6,180,456
Ft. Washington Fund IX		1,486,369
Ft. Washington Fund IX-K		1,104,248
KKR Americas Fund XII		
KKR European Fund IV		6,663,955
Landmark Equity Partners XV		1,862,870
NGP Natural Resources XI		7,149,254
NGP Natural Resources XII		
Oaktree European Principal Fund IV		1,700,000
Riverstone Energy and Power Fund VI		6,232,386
<b>Additional Categories</b>		
Columbia High Yield Fund		44,886,209
Ft. Washington High Yield Bond Fund		39,977,771
Highbridge Principal Strategies III		2,924,968
Marathon European Credit Opp Fund II		4,138,918
Marathon European Credit Opp Fund III		4,698,137
Marathon TRS Credit Fund		36,629,635
Oaktree European Capital Solutions Fund		1,968,842
Shenkman Capital Management		41,340,105
<b>Subtotal</b>		<b>\$ 800,671,462</b>
<b>Total Assets</b>	<b>\$</b>	<b>908,678,521</b>

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Portfolio**  
**Schedule of Contracted and Administrative Investment Expenses**  
**For the Quarter July 1, 2017 to September 31, 2017**

**INVESTMENT COUNSELOR FEES**

<b>FIXED INCOME MANAGERS</b>	
Galliard Capital Management	63,510
Ft. Washington Broad Market	45,273
<b>Total Fixed Income Managers</b>	<b>\$ 108,783</b>

<b>DOMESTIC EQUITY MANAGERS</b>	
State Street US Premier Growth Equity	-
Ft. Washington Focused Equity	203,716
Todd Asset Management	216,557
UBS Global Asset Management	908,103
Wellington Management Company	813,972
<b>Total Domestic Equity Managers</b>	<b>\$ 2,142,349</b>

<b>INTERNATIONAL EQUITY MANAGERS</b>	
Baillie Gifford EAFE Fund	-
Baring All Country World Ex-US	660,503
Blackrock All Country World ex US IMI	90,672
Todd Asset Management	122,075
UBS Global Asset Management	295,050
<b>Total International Equity Managers</b>	<b>\$ 1,168,300</b>

<b>REAL ESTATE MANAGERS</b>	
Angelo Gordon Net Lease Realty Fund III	192,317
Blackstone Partners VII	117,098
Blackstone Partners VIII	187,500
Carlyle Realty Partners VI	62,240
Carlyle Realty Partners VII	173,562
Carlyle Realty Partners VIII	-
Carlyle Property Investors	61,351
Landmark Real Estate Partners VII	125,000
Landmark Real Estate Partners VIII	273,098
Prudential PRISA Fund	607,790
Rockwood Capital Real Estate Partners Fund IX	171,250
Rockwood Capital Real Estate Partners Fund X	163,750
The Realty Associates Fund X	237,846
The Realty Associates Fund XI	106,251
<b>Total Real Estate Managers</b>	<b>\$ 2,479,053</b>

<b>ALTERNATIVE INVESTMENT MANAGERS</b>	
Actis Global 4	249,000
Alinda Infrastructure Fund II	151,517
APAX VIII	96,221
APAX IX	178,125
Audax Mezzanine Fund III	39,807
Audax Mezzanine Fund IV	84,100
Audax Private Equity Fund IV	-
Audax Private Equity Fund V	16,272
CapitalSouth Partners Fund III	-
Carlyle Europe Partners IV	166,490
Carlyle Global Financial Services Partners II	151,866
Chrysalis Venture Fund III	36,661
Ft. Washington Fund V	18,454
Ft. Washington Fund VI	42,647
Ft. Washington Fund VIII	31,500
Ft. Washington Fund IX	8,735
Ft. Washington Fund IX-K	7,875
Gavea Investments Fund V	150,000
Hancock Bluegrass LLC - Oregon	61,198
Hellman & Friedman Capital Partners VII	57,930
Hellman & Friedman Capital Partners VIII	117,968
IFM Global Infrastructure	285,139
J. P. Morgan Global Maritime Investment Fund	143,146
J. P. Morgan Global Maritime Investment Fund II	73,973

**Alternative Investment Managers continued...**

KKR Americas Fund XII	-
KKR Fund 2006	1,880
KKR European Fund III	(13,632)
KKR European Fund IV	-
Landmark Equity Partners XIV	75,000
Landmark Equity Partners XV	75,000
Lexington Capital Partners VII	37,539
Lexington Capital Partners VIII	82,518
Molpus Lake Superior Timberlands LLC	235,747
Molpus Seven States LLC	152,171
NGP Natural Resources X	116,770
NGP Natural Resources XI	169,791
NGP Natural Resources XII	-
Oaktree European Principal Fund III	78,492
Oaktree European Principal Fund IV	-
Oaktree Mezzanine Fund III	22,684
Oaktree Mezzanine Fund IV	57,787
Public Pension Capital LLC	297,641
Riverstone/Carlyle Energy and Power Fund IV	37,894
Riverstone Energy and Power Fund V	42,152
Riverstone Energy and Power Fund VI	147,379
Stepstone Pioneer Capital Fund III	41,844
<b>Total Alternative Investment Managers</b>	<b>\$ 3,827,280</b>

**ADDITIONAL CATEGORY MANAGERS**

Angelo Gordon Select Partners Advantage Fund	2,941
Avenue Special Situations Fund VI	35,115
Barings European Loan Fund	515,197
Columbia High Yield Fund	153,624
Ft. Washington High Yield Bond Fund	165,065
Golub Capital Pearls 11, LLC	259,064
Highbridge Principal Strategies III	108,080
Marathon European Credit Opp Fund II	196,266
Marathon European Credit Opp Fund III	109,039
Marathon TRS Credit Fund	510,146
Oaktree European Capital Solutions Fund	-
Oaktree European Dislocation Fund	42,821
Oaktree Opportunities Fund IX	194,911
Oaktree Opportunities Fund X	99,945
Shenkman Capital Management	180,142
<b>Total Additional Category Managers</b>	<b>\$ 2,572,356</b>

**ADMINISTRATIVE AND OPERATIONAL EXPENSES**

**CUSTODIAN**

The Bank of New York Mellon	-
<b>Total Custodian Fees</b>	<b>\$ -</b>

**CONSULTANT**

Aon Hewitt	89,713
Bevis Longstreth	652
George Philip	1,179
<b>Total Consultant Fees</b>	<b>\$ 91,543</b>

**LEGAL AND RESEARCH**

Ice Miller	19,882
Reinhart Boerner Van Deuren	-
<b>Total Legal and Research Fees</b>	<b>\$ 19,882</b>

**OTHER**

Other Administrative and Operational (Includes estimated personnel, subscription services, etc.)	807,717
<b>Total Other Fees</b>	<b>\$ 807,717</b>

<b>TOTAL INVESTMENT EXPENSES</b>	<b>\$ 13,217,263</b>
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Teachers' Retirement System of the State of Kentucky  
Health Insurance Trust Portfolio  
Schedule of Contracted and Administrative Investment Expenses  
For the Quarter July 1, 2017 to September 30, 2017

**INVESTMENT COUNSELOR FEES**

<b>Domestic Equity</b>	
Ft. Washington Focused Equity	27,762
<b>Total Domestic Equity Managers</b>	<b>\$ 27,762</b>

<b>International Equity</b>	
Blackrock Fund B	41,724
<b>Total International Equity Managers</b>	<b>\$ 41,724</b>

<b>Real Estate</b>	
Blackstone Partners VIII	37,500
Carlyle Realty Partners VII	34,712
Carlyle Realty Partners VIII	-
Carlyle Property Advisors	12,271
Landmark Real Estate Partners VII	25,000
Landmark Real Estate Partners VIII	54,620
Prudential PRISA Fund	21,560
Rockwood Capital Real Estate Partners Fund X	33,750
The Realty Associates Fund XI	21,249
<b>Total Real Estate Managers</b>	<b>\$ 240,662</b>

<b>Alternative Investments</b>	
Actis Global 4	24,000
APAX IX	35,625
Audax Private Equity Fund V	5,424
Carlyle Europe Partners IV	33,298
Ft. Washington Opportunities Fund III	9,375
Ft. Washington Fund VII	8,438
Ft. Washington Fund VIII	9,000
Ft. Washington Fund IX	2,496
Ft. Washington Fund IX-K	2,250
KKR Americas Fund XII	-
KKR European Fund IV	-
Landmark Equity Partners XV	12,500
NGP Natural Resources XI	33,958
NGP Natural Resources XII	-
Oaktree European Principal Fund IV	-
Riverstone Energy and Power Fund VI	29,476
<b>Total Alternative Investment Managers</b>	<b>\$ 205,840</b>

<b>Additional Categories</b>	
Columbia High Yield Fund	41,113
Ft. Washington High Yield Bond Fund	19,807
Highbridge Principal Strategies III	10,808
Marathon European Credit Opp Fund II	13,084
Marathon European Credit Opp Fund III	14,539
Marathon TRS Credit Fund	57,336
Oaktree European Capital Solutions Fund	-
Shenkman Capital Management	31,394
<b>Total Additional Category Managers</b>	<b>\$ 188,081</b>

**ADMINISTRATIVE AND OPERATIONAL EXPENSES**

<b>CUSTODIAN</b>	
The Bank of New York Mellon	-

<b>OTHER</b>	
Other Administrative and Operational (Includes estimated personnel, subscription services, etc)	25,200
<b>Total Administrative and Operational</b>	<b>\$ 25,200</b>

<b>Total Investment Expenses</b>	<b>\$ 729,269</b>
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**Teachers' Retirement System of the State of Kentucky  
External Managers Addresses  
For the Quarter Ended September 31, 2017**

<u>Company</u>	<u>Address1</u>	<u>Address2</u>	<u>City</u>	<u>State</u>	<u>Zip</u>	<u>Country</u>
ACTIS	28 W. 44 Street, 16th Floor		New York	NY	10036	USA
Alinda	150 East 58th Street, 39th Floor		New York	NY	10155	USA
Angelo Gordon & Co., L.P.	245 Park Avenue, 126 <sup>th</sup> Floor		New York	NY	10167	USA
APAX Partners	601 Lexington Avenue, 53 <sup>rd</sup> Floor		New York	NY	10022	USA
Audax Group	101 Huntington Avenue		Boston	MA	02199	USA
Avenue Capital	399 Park Avenue, 6 <sup>th</sup> Floor		New York	NY	10022	USA
Baillie Gifford Overseas Limited	Calton Square	1 Greenside Row	Edinburgh	UK	EH1 3AN	Scotland
Baring Asset Management	470 Atlantic Ave.		Boston	MA	02110	USA
Bellwether Real Estate Capital	4938 Brownsboro Road, Suite 204		Louisville	KY	40222	USA
Blackstone Group	345 Park Avenue		New York	NY	10154	USA
Black Rock	One Financial Center		Boston	MA	02111	USA
Capital South Partners	4201 Congress Street - Suite 360	The Rotunda Building	Charlotte	NC	28209	USA
Carlyle Group Real Estate	1001 Pennsylvania Ave. NW		Washington	DC	20004	USA
Carlyle Group	600 Hart Road, Suite 400		Barrington	IL	60010	USA
Chrysalis Ventures	101 South Fifth Street	Suite 1650	Louisville	KY	40202	USA
Columbia ThreadNeedle	707 2nd Avenue South	Routing H17/759	Minneapolis	MN	55402	USA
Fort Washington Investment Advisors	303 Broadway, Suite 1200		Cincinnati	OH	45202	USA
Galliard Capital Management	800 LaSalle Avenue, Suite 1100		Minneapolis	MN	55402	USA
Gavea Investments (GIF)	10 South Wacker Drive	12th Floor, Suite 1260	Chicago	IL	60606	USA
Golub Capital	150 South Wacker Drive		Chicago	IL	60606	USA
Hancock Natural Resource Group	197 Clarendon Street	C-08-99	Boston	MA	02116	USA
Hellman & Friedman	One Maritime Plaza-12th IFloor		San Francisco	CA	94111	USA
Highbridge (Harmonic Fund Services)	40 West 57th Street		New York	NY	10019	USA
IFM Investors	99 Park Avenue - 19th Floor		New York	NY	10016	USA
J.P. Morgan Asset Management	270 Park Avenue	7th floor	New York	NY	10017	USA
Kohlberg Kravis Roberts (KKR)	9 West 57th Street		New York	NY	10019	USA
Landmark Partners	265 Franklin St., 18th Floor		Boston	MA	02110	USA
Lexington Partners	660 Madison Avenue		New York	NY	10065	USA
Marathon (CITCO)	One Bryant Park, 38th Floor		New York	NY	10036	USA
Molpus Woodlands Group LLC	654 North State Street		Jackson	MS	39202	USA
NGP Natural Resources	5221 N. O'Connor Blvd., 11th Floor		Irving	TX	75039	USA
Oaktree Capital Management, L.P.	333 South Grand Avenue	28th Floor	Los Angeles	CA	90071	USA
Prudential Real Estate Investors	7 Giralda Farms		Madison	NJ	07940	USA
Public Pension Capital	500 Park Avenue, 4th Floor		New York	NY	10022	USA
Riverstone Holdings LLC	712 Fifth Avenue, 36th Floor		New York	NY	10019	USA
Rockwood Capital, LLC	140 East 45th Street, 34th Floor		New York	NY	10017	USA
Shenkman Capital Management	461 Fifth Avenue		New York	NY	10017	USA
State Street Global Advisors Trust	One Iron Street	6th Floor	Boston	MA	02210	USA
Stepstone Global	505 Fifth Avenue, 17th floor		New York	NY	10017	USA
TA Realty	131 Dartmouth Street		Boston	MA	02210	USA
Todd Asset Management	101 South 5 <sup>th</sup> Street-Suite 3160		Louisville	KY	40202	USA
UBS Global Asset Management	UBS Tower, 34 <sup>th</sup> Floor	One North Wacker Drive	Chicago	IL	60606	USA
Wellington Management Company	280 Congress Street		Boston	MA	02210	USA