

*Teachers' Retirement System of Kentucky  
Life Insurance Holdings  
September 30, 2018*

Description	Par-Quantity
<b><u>Domestic &amp; International Equities</u></b>	
	<b><u>Shares / Units</u></b>
BAILLIE GIFFORD EAFE - LIFE	1,000,000
FT WASH FOCUSED EQTY SECURIT	484,245
ISHARES TR	4,500
LIFE BLACK ROCK ACWI EX US I	17,191,023
SPDR S&P MIDCAP 400 ETF TR	5,925
SPIDER UNIT TRUST	72,000
<b><u>Fixed Income</u></b>	
	<b><u>Par Amount</u></b>
APPLE INC	400,000
BURLINGTON NORTH SANTA FE	400,000
COMMONWEALTH BK AUSTR NY	400,000
CONSTELLATION BRANDS INC	200,000
CSX CORP	400,000
DR PEPPER SNAPPLE GROUP	426,000
FG G12098	35,376
FG G18182	88,061
FIDELITY NATL FINANCIAL	200,000
FISERV INC	300,000
FNMA POOL # 900852	259,259
GATX CORP	500,000
GNMA MTG POOL # 567909	182,595
GNMA MTG POOL # 599800	81,691
GOLDMAN SACHS GROUP INC	400,000
JOHNSON & JOHNSON	1,000,000
JOHNSON & JOHNSON	1,000,000
JPMORGAN CHASE & CO	200,000
KROGER CO	200,000
KROGER CO	200,000
MICROSOFT CORP	500,000
NASHVILLE & DAVIDSON CO TN W	2,000,000

***Teachers' Retirement System of Kentucky  
Life Insurance Holdings  
September 30, 2018***

Description	Par-Quantity
REPUBLIC SERVICES INC	400,000
ROLLS ROYCE PLC	400,000
S&P GLOBAL INC	400,000
TEXAS INSTRUMENTS	400,000
U S TREASURY	2,000,000
U S TREASURY	200,000
UNDER ARMOUR INC	1,500,000
UNITED STATES TREASURY	400,000
US TREASURY	2,000,000
US TREASURY	2,500,000
US TREASURY	200,000
US TREASURY BOND	2,000,000
US TREASURY N/B	1,500,000
US TREASURY N/B	1,500,000
US TREASURY N/B	1,000,000
US TREASURY N/B	1,000,000
US TREASURY N/B	1,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	200,000
US TREASURY N/B	2,000,000
<b><u>Additional Categories</u></b>	<b><u>Capital Contributed</u></b>
LIFE MARATHON CREDIT FUND	1,316,736
<b><u>Real Estate</u></b>	<b><u>Par Amount</u></b>
TA CORE REALTY FUND LIFE	546,963
<b><u>Cash / Cash Equivalent</u></b>	<b><u>Par Amount</u></b>
CASH - CASH MGMT SECURITIES	0
CASH POOL UNITS	5,530,459