

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
2U INC	35,422
2U INC	12,365
3D SYSTEMS CORP	28,500
3M CO	58,423
8X8 INC	22,998
8X8 INC	41,690
A O SMITH	15,350
AAON INC	12,342
AAR CORP	10,596
AARONS INC	9,521
ABBOTT LABS	171,602
ABBOTT LABS	116,125
ABBVIE INC	148,550
ABBVIE INC	129,400
ABERCROMBIE & FITCH CO CL A	20,912
ABIOMED INC	477
ABIOMED INC	4,350
ABM INDUSTRIES INC	21,392
ACADIA HEALTHCARE CO INC	12,413
ACADIA REALTY TRUST	23,242
ACCENTURE PLC	63,400
ACETO CORP	9,900
ACI WORLDWIDE INC	18,744
ACORDA THERAPEUTICS INC	10,079
ACTIVISION BLIZZARD INC	75,050
ACTUANT CORP	16,392
ACUITY BRANDS INC	7,700
ACXIOM CORP	11,501
ACXIOM CORP	34,453
ADEPTUS HEALTH ESCROW	4,300
ADIENT PLC	14,800
ADOBE SYSTEMS INC	48,900
ADTALEM GLOBAL ED INC	8,389
ADTRAN INC	14,547
ADVANCE AUTO PARTS	7,400
ADVANCE AUTO PARTS	76,500
ADVANCED DISPOSAL SERVICES I	43,428
ADVANCED ENERGY INDUSTRIES I	12,435
ADVANCED MICRO DEVICES	80,800
ADVANCED MICRO DEVICES	225,664
ADVANSIX INC	9,935
AECOM	30,891
AEGION CORP	8,810
AERCAP HOLDINGS NV	291,000
AERIE PHARMACEUTICALS INC	53,178

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Description	Shares / Units
AERIE PHARMACEUTICALS INC	17,299
AEROJET ROCKETDYNE HOLDINGS	24,464
AEROJET ROCKETDYNE HOLDINGS	38,056
AEROVIRONMENT INC	6,439
AES CORP	67,350
AETNA INC	31,718
AFFILIATED MANAGERS GROUP	5,000
AFLAC INC	75,400
AGCO CORP	11,786
AGCO CORP	204,000
AGILENT TECHNOLOGIES INC A	31,100
AGIOS PHARMACEUTICALS INC	42,912
AGIOS PHARMACEUTICALS INC	6,142
AGREE REALTY CORP	8,463
AIR PRODUCTS AND CHEMICALS	21,188
AK STEEL HOLDING CORP	115,633
AKAMAI TECHNOLOGIES INC	17,700
AKAMAI TECHNOLOGIES INC	63,437
AKORN INC	14,088
ALARM.COM HLDS INC	5,455
ALASKA AIR GROUP INC	12,800
ALBANY INTERNATIONAL CORP CL	8,967
ALBERMARLE CORP	11,300
ALBERMARLE CORP	88,038
ALEXANDER & BALDWIN INC	11,446
ALEXANDRIA REAL ESTATE EQUIT	10,150
ALEXION PHARMACEUTICALS INC	22,350
ALEXION PHARMACEUTICALS INC	168,012
ALIBABA GROUP HLDG LTD	54,155
ALIBABA GROUP HLDG LTD	49,000
ALIGN TECHNOLOGY INC	100
ALIGN TECHNOLOGY INC	7,350
ALKERMES PLC	82,001
ALLEGHANY CORP	2,784
ALLEGHANY CORP	4,055
ALLEGHENY TECHNOLOGIES INC	21,335
ALLEGIANT TRAVEL CO	4,226
ALLEGION PUB LTD CO	10,033
ALLEGION PUB LTD CO	185,300
ALLERGAN PLC	33,330
ALLERGAN PLC	102,286
ALLERGAN PLC	105,186
ALLERGAN PLC	33,100
ALLETE INC	9,200
ALLETE INC	13,556

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Description	Shares / Units
ALLIANCE DATA SYSTEMS CORP	5,050
ALLIANT ENERGY CORP	21,950
ALLIANZ SE GM ADR	145,600
ALLSCRIPTS HEALTHCARE SOLUTI	30,346
ALLSTATE CORP	33,314
ALLSTATE CORP	84,371
ALMO GROUP INC	2,992
ALNYLAM PHARMACEUTICALS INC	72,742
ALNYLAM PHARMACEUTICALS INC	26,661
ALPHABET INC/CA	29,611
ALPHABET INC/CA	29,370
ALPHABET INC/CA	30,586
ALPHABET INC/CA	9,061
ALPHABET INC/CA	19,700
ALPHABET INC/CA	6,875
ALPHABET INC/CA	15,750
ALTRA INDUSTRIAL MOTION CORP	30,237
ALTRIA GROUP INC	186,000
ALTRIA GROUP INC	230,300
AMAG PHARMACEUTICALS INC	8,231
AMANDA HOFFLER PROPERTIES IN	8,326
AMAZON.COM INC	39,724
AMAZON.COM INC	18,639
AMAZON.COM INC	21,380
AMAZON.COM INC	11,434
AMBAC FINANCIAL GROUP INC	11,300
AMBEV SA	635,200
AMC NETWORKS INC	9,761
AMDOCS LTD	203,100
AMEDISYS INC	9,245
AMERCO	9,096
AMEREN CORP	22,500
AMERICAN AIRLS GROUP INC	41,179
AMERICAN ASSETS TRUST	12,194
AMERICAN AXLE & MANUFACTURE	33,836
AMERICAN CAMPUS COMMUNITIES	23,383
AMERICAN EAGLE OUTFITTERS	33,759
AMERICAN ELECTRIC POWER	47,250
AMERICAN ELECTRIC POWER	67,620
AMERICAN EQUITY INVESTMENT L	28,156
AMERICAN EXPRESS CO	70,000
AMERICAN EXPRESS CO	240,207
AMERICAN EXPRESS CO	66,524
AMERICAN FINANCIAL GROUP INC	12,631
AMERICAN INTERNATIONAL GROUP	86,925

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Domestic & International Equities

Description	Shares / Units
AMERICAN PUBLIC EDUCATION IN	5,700
AMERICAN STATES WATER CO	9,899
AMERICAN TOWER CORPORATION	43,650
AMERICAN TOWER CORPORATION	148,748
AMERICAN VANGUARD CORP	10,431
AMERICAN WATER WORKS CO	16,750
AMERICAN WOODMARK CORP	4,188
AMERICAN WOODMARK CORP	10,510
AMERIPRISE FINANCIAL INC	13,900
AMERIPRISE FINANCIAL INC	157,700
AMERIS BANCORP	11,287
AMERISAFE INC	6,580
AMERISAFE INC	15,351
AMERISOURCEBERGEN CORP	16,550
AMERISOURCEBERGEN CORP	106,400
AMETEK INC	22,700
AMETEK INC	94,349
AMGEN INC	65,324
AMGEN INC	109,200
AMICUS THERAPEUTICS INC	44,864
AMN HEALTHCARE SERVICES INC	14,759
AMNEAL PHARMACEUTICALS INC	41,036
AMPHASTAR PHARMACEUTICALS IN	7,031
AMPHENOL CORP CL A	30,000
ANADARKO PETROLEUM CORP	52,374
ANALOG DEVICES	35,929
ANDEAVOR	13,671
ANDERSONS INC	5,773
ANGIODYNAMICS INC	9,697
ANHUI CONCH CEM CO LTD	108,800
ANI PHARMACEUTICALS INC	2,005
ANIKA THERAPEUTICS INC	5,681
ANIXTER INTERNATIONAL INC	9,869
ANSYS INC	7,950
ANTHEM INC.	25,200
ANTHEM INC.	82,300
ANTHEM INC.	33,175
AON CORP	23,161
AON CORP	59,200
APACHE CORP	39,265
APARTMENT INVESTMENT & MGMT	15,856
APERGY CORP	12,700
APERGY CORP	1,400
APOGEE ENTERPRISES INC	8,773
APOLLO COMMERCIAL REAL ESTAT	34,969

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Description	Shares / Units
APPLE INC	482,410
APPLE INC	206,813
APPLE INC	154,500
APPLE INC	87,718
APPLIED INDUSTRIAL TECHNOLOG	12,978
APPLIED INDUSTRIAL TECHNOLOG	18,301
APPLIED MATERIALS INC	99,600
APPLIED MATERIALS INC	418,953
APPLIED OPTOELECTRONICS INC	7,777
APTARGROUP INC	10,340
APTEVO THERAPEUTICS INC	5,600
APTINYX INC	18,897
APTIV PLC	25,176
APTIV PLC	167,000
APTIV PLC	312,300
APTIV PLC	120,300
AQUA AMERICA INC	30,516
ARAMARK	61,493
ARCBEST CORP	8,341
ARCHER-DANIELS MIDLAND	53,816
ARCHROCK INC	33,359
ARCONIC INC	44,653
ARENA PHARMACEUTICALS INC	17,297
ARISTA NETWORKS INC	5,000
ARISTA NETWORKS INC	29,195
ARMOUR RESIDENTIAL REIT INC	15,585
ARMSTRONG WORLD INDS NEW	22,451
ARRIS INTL INC	29,586
ARROW ELECTRONICS INC	17,319
ARTHUR J GALLAGHER & CO	17,700
ASBURY AUTOMOTIVE GROUP INC	7,495
ASCENA RETAIL GROUP INC	55,100
ASGN INC	15,533
ASGN INC	27,312
ASHLAND GLOBAL HLDGS INC	9,651
ASHLAND GLOBAL HLDGS INC	142,300
ASHTEAD GROUP PLC	115,800
ASPEN INSURANCE HOLDINGS LTD	9,836
ASSEMBLY BIOSCIENCES INC	14,550
ASSERTIO THERAPEUTICS INC	13,134
ASSOCIATED BANC CORP	32,431
ASSOCIATED BANC CORP	76,143
ASSURANT INC	4,350
ASTEC INDUSTRIES INC	6,583
ASTEC INDUSTRIES INC	14,027

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Domestic & International Equities

Description	Shares / Units
AT&T INC	714,349
ATHENE HLDG LTD	93,801
ATLAS AIR WORLDWIDE HLDS INC	8,348
ATMOS ENERGY CORP	18,525
ATN INTL INC	4,262
AUDENTES THERAPEUTICS INC	21,368
AUTODESK INC	21,550
AUTOHOME INC	25,000
AUTOMATIC DATA PROCESSING IN	43,050
AUTONATION INC	12,585
AUTOZONE INC	2,650
AUTOZONE INC	22,900
AVALONBAY COMMUNITIES INC	13,154
AVANOS MED INC	7,675
AVERY DENNISON CORP	8,900
AVIS BUDGET GROUP INC	15,356
AVISTA CORP	19,794
AVNET INC	21,974
AVON PRODUCTS	115,500
AXA ADR	348,900
AXCELIS TECHNOLOGIES INC	10,200
AXON ENTERPRISE INC	15,046
AXOS FINANCIAL INC	17,179
AZZ INC	7,534
AZZ INC	17,382
B B & T CORP	74,878
B B & T CORP	386,000
B&G FOODS INC	20,052
BADGER METER INC	6,965
BAIDU INC SPONSORED ADR A	54,800
BAILLIE GIFFORD INTL EAFE FU	689,122,005
BAKER HUGHES A GE CO	41,812
BALCHEM CORP	9,752
BALL CORP	33,150
BALL CORP	103,986
BANC OF CALIFORNIA INC	15,170
BANCO SANTANDER CENTRAL ADR	2,380,000
BANCO SANTANDER CHILE SA NEW	391,400
BANCO SANTANDER S A	1,166,200
BANCORPSOUTH BK TUPELO MISS	17,668
BANK MONTREAL QUE	138,000
BANK NEW YORK MELLON CORP	98,625
BANK OF AMERICA CORP	926,216
BANK OF AMERICA CORP	931,200
BANK OF AMERICA CORP	576,337

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Description	Shares / Units
BANK OF HAWAII CORP	7,127
BANK OZK	23,494
BANNER CORP	8,586
BARING ALL COUNTRY WORLD	4,602,673
BARNES & NOBLE ED INC	13,524
BARNES & NOBLE INC	21,400
BARNES GROUP INC	14,125
BASF AG ADR	380,000
BAXTER INTERNATIONAL INC	47,650
BAXTER INTERNATIONAL INC	122,262
BECTON DICKINSON	26,316
BED BATH & BEYOND INC	27,319
BEIGENE LTD	13,439
BEL FUSE INC CL B	1,600
BELDEN INC	8,241
BELMOND LTD	20,265
BEMIS CO	15,097
BENCHMARK ELECTRONIC INC	12,940
BERKLEY WR CORP	16,413
BERKLEY WR CORP	30,305
BERKSHIRE HATHAWAY CL B	188,856
BERKSHIRE HILLS BANCORP INC	9,200
BEST BUY CO INC	23,575
BEST BUY CO INC	205,670
BIG LOTS INC	6,987
BIGLARI HLDGS INC	29
BIO RAD LABS INC	3,886
BIO RAD LABS INC	35,419
BIOGEN INC	20,940
BIOGEN INC	31,469
BIOGEN INC	51,000
BIO-TECHNE CORP	6,008
BIO-TECHNE CORP	12,679
BIOTELEMETRY INC	8,728
BJ'S RESTAURANTS INC	5,606
BLACK HILLS CORP	8,304
BLACK HILLS CORP	26,915
BLACK HILLS CORP	19,967
BLACK KNIGHT INC	48,639
BLACK ROCK ACWI EX-US IMI	603,250,323
BLACKBAUD INC	8,120
BLACKBAUD INC	49,840
BLACKBAUD INC	10,953
BLACKROCK INC	12,000
BLACKROCK INC	10,434

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Description	Shares / Units
BLOCK H & R	22,500
BLUCORA INC COM	15,546
BLUCORA INC COM	34,409
BLUEBIRD BIO INC	19,009
BLUEPRINT MEDICINES CORP	11,483
BMC STOCK HLDGS INC	36,377
BNP PARIBAS	405,000
BOEING CO	53,714
BOEING CO	45,500
BOEING CO	35,464
BOISE CASCADE CO	13,859
BOISE CASCADE CO	22,298
BONANZA CREEK ENERGY INC	8,900
BOOKING HLDGS INC	4,800
BOOKING HLDGS INC	2,700
BOOKING HLDGS INC	10,900
BOOKING HLDGS INC	4,743
BORGWARNER INC	19,922
BOSTON BEER INC	1,900
BOSTON PRIVATE FINANCIAL HLD	24,260
BOSTON PROPERTIES INC	14,900
BOSTON SCIENTIFIC CORP	134,962
BOSTON SCIENTIFIC CORP	530,668
BOSTON SCIENTIFIC CORP	173,578
BOTTOMLINE TECHNOLOGIES INC	9,230
BOYD GAMING CORP	12,400
BP PLC ADR	67,300
BRADY CORP	14,152
BRIDGESTONE CORP	168,100
BRIGGS & STRATTON	13,364
BRIGHTHOUSE FINL INC	10,973
BRINKER INTERNATIONAL INC	9,030
BRINK'S CO (THE)	8,892
BRISTOL MYERS SQUIBB CO	159,259
BRISTOL MYERS SQUIBB CO	104,380
BRISTOW GROUP INC	6,794
BRITISH AMERICAN TOBACCO A	119,000
BROADCOM INC	39,314
BROADCOM INC	35,995
BROADCOM INC	45,300
BROADRIDGE FINANCIAL SOLUTIO	3,114
BROADRIDGE FINANCIAL SOLUTIO	12,350
BROOKFIELD PPTY PARTNERS L P	25,438
BROOKLINE BANCORP INC	20,324
BROOKLINE BANCORP INC	54,702

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Description	Shares / Units
BROOKS AUTOMATION INC	21,910
BROWN & BROWN INC	40,594
BROWN FORMAN INC	27,030
BRUNSWICK CORP	16,722
BUCKLE INC	9,332
C H ROBINSON WORLDWIDE INC	13,750
C&J EERGY SERVICES INC	22,200
CA INC	29,862
CABLE ONE INC	673
CABOT CORP	11,053
CABOT MICROELECTRONICS CORP	7,047
CABOT OIL & GAS CORP	47,600
CACI INTERNATIONAL INC	8,063
CACI INTERNATIONAL INC	11,456
CADENCE DESIGN SYSTEM INC	28,750
CALAMP CORP	14,823
CALAVO GROWERS INC	5,657
CALERES INC COM	13,911
CALERES INC COM	31,312
CALIFORNIA WATER SERVICE GRO	15,152
CALLAWAY GOLF CO	28,832
CALLON PETROLEUM CO	50,571
CAL-MAINE FOODS INC	10,883
CAMBREX CORP	10,084
CAMDEN PROPERTY TRUST	15,613
CAMPBELL SOUP	17,950
CANADIAN NATL RY CO	119,300
CANTEL MEDICAL CORP	6,500
CANTEL MEDICAL CORP	1,372
CAPITAL ONE FINANCIAL CORP	47,691
CAPITAL ONE FINANCIAL CORP	76,921
CAPSTEAD MORTGAGE CORP	30,400
CARBONITE INC	29,674
CARDINAL HEALTH INC	29,525
CARDIOVASCULAR SYSTEMS INC	29,185
CARDTRONICS PLC	14,907
CAREER EDUCATION CORP	16,475
CARETRUST REIT INC	25,821
CARGURUS INC	12,923
CARLISLE COS INC	10,802
CARMAX INC	16,950
CARMAX INC	64,558
CARNIVAL CORP	39,850
CARNIVAL CORP	352,000
CARNIVAL PLC	219,700

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Description	Shares / Units
CARNIVAL PLC	52,900
CARPENTER TECHNOLOGY	10,588
CARRIZO OIL & GAS INC	26,209
CARS.COM INC	9,773
CARTERS INC	8,720
CARTERS INC	5,256
CARTERS INC	18,493
CASEY'S GENERAL STORES INC	6,659
CASEY'S GENERAL STORES INC	6,555
CATALENT INC	22,891
CATALENT INC	39,984
CATERPILLAR INC	59,350
CATHAY GENERAL BANCORP	13,012
CATO CORP CL A	5,400
CBL & ASSOCIATES PROPERTIES	62,178
CBOE HOLDINGS INC	11,650
CBRE GROUP INC	31,650
CBS CORP CL B	33,093
CBS CORP CL B	270,900
CCH I LLC	18,350
CCH I LLC	58,587
CDK GLOBAL INC	22,856
CDW CORP	51,545
CDW CORP	72,222
CEDAR REALTY TRUST INC	28,700
CELGENE CORP	69,750
CELGENE CORP	194,800
CEMEX SA ADR	899,960
CENTENE CORP	20,900
CENTERPOINT ENERGY INC	44,062
CENTRAL GARDEN & PET CO	8,200
CENTRAL GARDEN & PET CO CL A	5,237
CENTRAL PACIFIC FINANCIAL CO	9,743
CENTURY ALUMINUM CO	16,114
CENTURYLINK INC	101,161
CERNER CORP	30,850
CEVA INC	7,019
CF INDUSTRIES HOLDINGS	24,295
CHARLES RIVER LABORATORIES	8,260
CHART INDUSTRIES INC	9,627
CHATHAM LODGING TRUST	11,809
CHEESECAKE FACTORY	9,810
CHEMED CORP	3,000
CHEMED CORP	251
CHEMICAL FINANCIAL CORP	14,036

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Description	Shares / Units
CHEMOURS COMPANY	34,780
CHESAPEAKE ENERGY CORP	192,400
CHESAPEAKE LODGING TRUST	18,089
CHEVRON CORP	186,877
CHEVRON CORP	93,000
CHICO'S FAS INC	45,412
CHILDREN'S PLACE, INC.	5,520
CHINA COMMUNICATIONS CONSTR	294,000
CHINA OVERSEAS LD & INVT LTD	330,000
CHINA PETROLEUM & CHEMICAL	33,800
CHIPOTLE MEXICAN GRILL CL A	2,350
CHOICE HOTELS INTL INC	47,261
CHUBB LIMITED	44,977
CHUBB LIMITED	69,071
CHURCH & DWIGHT CO INC	24,400
CHURCHILL DOWNS INC	2,114
CHUY'S HOLDINGS INC	8,400
CIENA CORP	30,086
CIGNA CORP	23,600
CIMAREX ENERGY CO	9,600
CIMPRESS N.V.	16,259
CINCINNATI BELL INC NEW	13,704
CINCINNATI FINANCIAL CORP	14,880
CINEMARK HOLDING INC	18,044
CINTAS CORP	8,450
CINTAS CORP	18,436
CIRCOR INTERNATIONAL INC	3,442
CIRRUS LOGIC INC	10,691
CIRRUS LOGIC INC	175,430
CIRRUS LOGIC INC	18,621
CISCO SYSTEM INC	462,300
CISCO SYSTEM INC	643,600
CITIGROUP INC	249,892
CITIGROUP INC	228,200
CITIZENS FINL GROUP INC	46,300
CITIZENS FINL GROUP INC	852,700
CITRIX SYSTEMS INC	13,400
CITRIX SYSTEMS INC	144,800
CITY HOLDING CO	4,658
CLEAN HARBORS INC	8,404
CLEAN HARBORS INC	21,241
CLEARWATER PAPER CORP	8,676
CLOROX CO	12,350
CLOUD PEAK ENERGY INC	33,000
CLOUDERA INC	58,979

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Description	Shares / Units
CME GROUP INC	33,200
CME GROUP INC	135,135
CMS ENERGY CORP	25,350
CNO FINANCIAL GROUP	31,282
CNOOC LTD CH ADR	104,000
CNX RESOURCES CORPORATION	36,639
COASTAL BANKING CO INC	3,265
COCA COLA CO	375,830
COCA-COLA BOTTLING CO	1,649
COGENT COMMUNICATIONS HOLDIN	12,700
COGNEX CORP	30,752
COGNIZANT TECH SOLUTIONS	57,000
COGNIZANT TECH SOLUTIONS	209,000
COHERENT INC	4,103
COHERUS BIOSCIENCES INC	189,045
COHU INC	8,582
COHU INC	41,954
COLGATE PALMOLIVE CO	85,150
COLGATE PALMOLIVE CO	93,856
COLUMBIA BANKING SYSTEM INC	22,458
COMCAST CORP CL A	451,472
COMCAST CORP CL A	49,780
COMCAST CORP CL A	294,240
COMERICA INC	15,789
COMFORT SYSTEMS USA INC	11,700
COMMERCE BANCSHARES INC	16,740
COMMERCIAL METALS CO	23,504
COMMSCOPE HOLDING CO	132,711
COMMUNITY BANK SYSTEM INC	16,496
COMMUNITY HEALTH SYSTEMS INC	32,794
COMMUNITY HEALTHCARE TRUST I	5,700
COMMVAULT SYSTEMS INC	7,430
COMPASS DIVERSIFIED HOLDING	46,160
COMPASS MINERAL INTERNATIONA	6,833
COMPUTER PROGRAMS & SYSTEMS	1,200
COMTECH TELECOMMUNICATIONS	7,388
CONAGRA BRANDS INC	37,100
CONCEPT THERAPEUTICS INC	33,034
CONCHO RES INC	15,000
CONCHO RES INC	82,000
CONCHO RES INC	1
CONMED CORP	6,513
CONOCOPHILLIPS	115,348
CONOCOPHILLIPS	303,000
CONSOL ENERGY INC NEW	1

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Description	Shares / Units
CONSOL ENERGY INC NEW	7,949
CONSOLIDATED COMMUNICATIONS	21,899
CONSOLIDATED EDISON INC	29,100
CONSTELLATION BRANDS INC A	16,350
CONTINENTAL RESOURCES INC	120,382
CONTROL4 CORP	5,770
CONVERGYS CORP	19,437
COOPER COS INC	4,850
COOPER COS INC	61,356
COOPER STANDARD HOLDINGS INC	5,456
COOPER TIRE & RUBBER	14,700
COOPER TIRE & RUBBER	28,736
COPART INC	1,378
COPART INC	19,200
CORE LABORATORIES N V	7,668
CORECIVIC INC	21,334
CORELOGIC INC	14,165
CORE-MARK HOLDING CO INC	15,494
CORE-MARK HOLDING CO INC	38,651
CORESITE REALTY CORP	6,188
CORESITE REALTY CORP	50,300
CORESITE REALTY CORP	6,923
CORNING INC	84,250
CORNING INC	327,500
CORNING INC	551,500
CORPORATE OFFICE PROPERTIES	15,658
CORPORATE OFFICE PROPERTIES	26,108
CORVEL CORP	3,691
COSTAR GROUP INC	8,979
COSTAR GROUP INC	830
COSTCO WHOLESALE CORP	43,122
COSTCO WHOLESALE CORP	38,155
COTY INC	50,750
COUSINS PROPERTIES INC	84,051
CRACKER BARREL OLD COUNTRY S	4,370
CRANE CO	7,972
CRAY INC	8,615
CREDICORP LTD	13,400
CREDIT ACCEPTANCE CORP	8,852
CREE INC	18,670
CRH PLC	302,000
CROCS INC	24,781
CROSS COUNTRY HEALTHCARE INC	16,200
CROWN CASTLE INTL CORP	40,750
CRYOLIFE INC	5,673

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Description	Shares / Units
CSG SYSTEMS INTERNATIONAL IN	10,270
CSX CORP	86,350
CTS CORP	12,784
CTS CORP	25,100
CUBIC CORP	7,654
CULLEN FROST BANKERS INC	11,647
CULLEN FROST BANKERS INC	29,077
CUMMINS INC	15,600
CURTISS WRIGHT CORP	7,468
CUSTOMERS BANCORP INC	11,069
CUTERA INC	5,499
CVB FINANCIAL CORP	33,763
CVS HEALTH CORPORATION	99,003
CVS/CAREMARK CORP	118,600
CYPRESS SEMICONDUCTOR CORP	71,038
CYRUSONE INC	17,900
CYTOKINETICS INC	10,700
D R HORTON INC	33,000
DAKTRONICS INC	20,100
DANA INCORPORATED	25,716
DANAHER CORP	59,876
DANAHER CORP	46,201
DANONE	540,000
DANSKE BK A/S	200,700
DARDEN RESTAURANTS INC	11,450
DARLING INGREDIENTS INC.	49,210
DAVE & BUSTERS ENTERTAINMENT	13,305
DAVITA INC	13,100
DBS GROUP HLDGS LTD	204,000
DBS GROUP HLDGS LTD	39,800
DEAN FOODS CO	39,690
DECKERS OUTDOOR CORP	6,395
DEERE & CO	32,300
DELPHI TECHNOLOGIES PLC	18,628
DELTA AIR LINES INC	63,300
DELTA AIR LINES INC	266,900
DELTA AIR LINES INC	274,800
DELUXE CORP	8,831
DENBURY RESOURCES INC	128,613
DENTSPLY SIRONA INC	23,304
DERMIRA INC	42,915
DEVON ENERGY CORP	54,000
DHI GROUP INC	6,400
DIAMOND OFFSHORE DRILLING IN	12,260
DIAMONDBACK ENERGY INC	29,510

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
DIAMONDROCK HOSPITALITY CO	61,024
DICKS SPORTING GOODS INC	15,620
DIEBOLD NIXDORF	24,800
DIGI INTERNATIONAL CORP	5,500
DIGITAL RLTY TR INC	20,700
DILLARD'S INC CL A	5,700
DIME COMMUNITY BANCSHARES	14,434
DINEEQUITY INC	5,106
DIODES INC	8,661
DIPLOMAT PHARMACY INC	16,364
DISCOVER FINANCIAL SERVICES	33,911
DISCOVER FINANCIAL SERVICES	216,000
DISCOVERY COMMUNICATIONS A	16,386
DISCOVERY COMMUNICATNS NEW	32,577
DISH NETWORK CORP	24,000
DISNEY WALT CO (HOLDING CO)	145,714
DISNEY WALT CO (HOLDING CO)	214,714
DISNEY WALT CO (HOLDING CO)	143,500
DOLLAR GEN CORP NEW	24,301
DOLLAR TREE INC	24,177
DOLLAR TREE STORES INC	91,745
DOMINION RESOURCES INC	63,724
DOMINO'S PIZZA INC	7,742
DOMTAR CORP	12,532
DONALDSON CO INC	22,862
DONNELLEY (RR) & SONS	31,065
DONNELLEY FINL SOLUTIONS INC	6,992
DORIAN LPG LTD	952
DORMAN PRODUCTS INC	8,646
DOUGLAS EMMETT INC	26,837
DOUGLAS EMMETT INC	32,368
DOVER CORP	16,300
DOWDUPONT INC	228,639
DOWDUPONT INC	108,628
DRIL-QUIP INC	5,502
DSW INC CL A	23,623
DTE ENERGY CO	18,000
DUKE ENERGY CORP NEW COM	67,846
DUKE REALTY CORP	34,850
DUN & BRADSTREET CORP	6,054
DUNKIN BRANDS GROUP INC	14,552
DUNKIN BRANDS GROUP INC	20,550
DXC TECHNOLOGY CO	27,791
DXP ENTERPRISES INC	5,857
DYCOM INDUSTRIES INC	6,018

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
E ON AG	481,000
E*TRADE FINANCIAL CORP	26,900
EAGLE MATERIALS INC	8,324
EAGLE PHARMACEUTICALS INC	3,517
EAST WEST BANCORP INC	28,416
EAST WEST BANCORP INC	23,191
EASTERLY GOVERNMENT PROPERTI	13,345
EASTGROUP PROPERTIES INC	10,449
EASTMAN CHEMICAL CO	13,550
EASTMAN CHEMICAL CO	162,400
EASTMAN CHEMICAL CO	86,200
EATON CORP PLC	43,200
EATON CORP PLC	70,737
EATON VANCE CORP	21,428
EBAY INC	89,800
EBAY INC	417,600
EBAY INC	138,924
EBIX INC	6,720
ECHO GLOBAL LOGISTICS INC	10,325
ECOLAB INC	25,150
EDGEWELL PERS CARE CO	8,226
EDGEWELL PERS CARE CO	30,905
EDISON INTERNATIONAL	31,700
EDWARDS LIFESCIENCES CORP	21,350
EHEALTH INC	5,800
EL PASO ELECTRIC CO	12,213
EL POLLO LOCO HOLDINGS INC	15,600
ELANCO ANIMAL HEALTH INC	74,535
ELDORADO RESORTS INC	10,700
ELECTRO SCIENTIFIC INDUSTRIE	14,273
ELECTRONIC ARTS INC	30,200
ELECTRONIC ARTS INC	65,525
ELECTRONICS FOR IMAGING INC	14,202
EMCOR GROUP INC	11,731
EMERGENT BIOSOLUTIONS INC	9,334
EMERSON ELECTRIC CO	62,450
EMPLOYERS HOLDINGS INC	10,093
ENCOMPASS HEALTH CORP	18,588
ENCORE CAPITAL GROUP INC	7,183
ENCORE WIRE CORP	6,847
ENDO HEALTH SOLUTIONS INC	61,600
ENERGEN CORP	17,149
ENERGIZER HLDGS INC NEW	10,922
ENERSYS	8,312
ENGILITY HOLDINGS INC.	8,814

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
ENI S P A ADR	379,000
ENOVA INTL INC	10,309
ENPRO INDUSTRIES INC	7,335
ENSCO PLC	79,358
ENTA PHARMACEUTICALS INC	3,989
ENTEGRIS INC	43,481
ENTERGY CORP	16,850
ENTERPRISE FINANCIAL SERVICE	18,117
ENVISION HEALTHCARE CORP	12,800
EOG RESOURCES INC	56,500
EOG RESOURCES INC	61,305
EPAM SYSTEMS INC	33,971
EPAM SYSTEMS INC	10,331
EPAM SYSTEMS INC	12,198
EPLUS INC	4,092
EPLUS INC	16,668
EPR PPTYS COM SH BEN INT	11,698
EQT CORP	24,300
EQUIFAX INC	11,575
EQUIFAX INC	31,682
EQUINIX INC	7,561
EQUITY COMMONWEALTH	87,448
EQUITY RESIDENTIAL	35,571
ESCO TECHNOLOGIES INC	6,500
ESSENDANT INC COM	13,800
ESSEX PROPERTY TRUST INC	6,350
ESTEE LAUDER COMPANIES CL A	22,142
ESTEE LAUDER COMPANIES CL A	38,888
ESTERLINE TECHNOLOGIES	4,330
ETHAN ALLEN INTERIORS INC	9,450
ETSY INC	37,988
ETSY INC	37,146
EVERCORE PARTNERS INC	8,900
EVERCORE PARTNERS INC	13,068
EVEREST RE GROUP LTD	1,216
EVEREST RE GROUP LTD	4,100
EVERGY INC	2,276
EVERGY INC	26,750
EVERSOURCE ENERGY	30,092
EVERTEC INC	18,600
EVOQUA WATER TECHNOLOGIES CO	44,856
EW SCRIPPS CO	16,031
EXELIXIS INC	52,200
EXELON CORP	94,614
EXLSERVICE HOLDINGS	10,300

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
EXPEDIA INC	12,250
EXPEDIA INC	59,772
EXPEDITORS INTL WASH INC	17,000
EXPONENT INC	13,574
EXPONENT INC	30,116
EXPRESS INC	26,487
EXPRESS SCRIPTS HLDG CO	54,651
EXPRESS SCRIPTS HLDG CO	76,000
EXTERRAN CORP	9,005
EXTRA SPACE STORAGE INC	12,950
EXTREME NETWORKS INC	36,500
EXXON MOBIL CORP	416,484
EZCORP INC	22,878
F.N.B. CORP	66,900
F5 NETWORKS INC	6,000
F5 NETWORKS INC	87,500
F5 NETWORKS INC	129,200
F5 NETWORKS INC	18,935
FABRINET	12,380
FACEBOOK INC	236,550
FACEBOOK INC	111,284
FACEBOOK INC	164,411
FACEBOOK INC	43,965
FACTSET RESEARCH SYSTEMS INC	7,129
FACTSET RESEARCH SYSTEMS INC	16,794
FAIR ISAAC CORP	5,138
FAIR ISAAC CORP	6,838
FAIR ISAAC CORP	6,397
FARO TECHNOLOGIES INC	4,434
FASTENAL CO	27,500
FASTENAL CO	314,900
FASTENAL CO	57,088
FEDERAL REALTY	6,950
FEDERAL SIGNAL CORP	19,788
FEDERATED INVESTORS INC CL B	20,664
FEDEX CORP	24,383
FEDEX CORP	57,000
FIDELITY NATIONAL FINANCIAL	52,792
FIDELITY NATIONAL INFORMATIO	32,474
FIDELITY SOUTHERN CORP	7,216
FIESTA RESTAURANT GROUP INC	6,108
FIFTH THIRD BANCORP	70,183
FIFTH THIRD BANCORP	127,610
FINISAR CORP	35,300
FIRST AMERICAN FINANCIAL COR	20,295

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
FIRST BANCORP	66,167
FIRST BUSEY CORP	29,860
FIRST CITIZENS BANKSHARES CL	5,863
FIRST CITIZENS BANKSHARES CL	3,056
FIRST COMMONWEALTH FINL GROU	24,106
FIRST DATA CORP NEW	689,700
FIRST FINANCIAL BANCORP	30,821
FIRST FINANCIAL BANKSHARES I	21,356
FIRST HAWAIIAN INC	31,384
FIRST HORIZON NATIONAL CORP	55,538
FIRST INDUSTRIAL REALTY TRUS	23,128
FIRST MIDWEST BANCORP	30,759
FIRST NBC BANK HOLDING CO	5,300
FIRST REPUBLIC BANK	136,375
FIRST REPUBLIC BANK	42,823
FIRST SOLAR INC	15,418
FIRSTCASH INC	14,967
FIRSTENERGY CORP	43,403
FISERVE INC	40,300
FIVE BELOW INC	10,600
FIVE BELOW INC	7,335
FIVE PRIME THERAPEUTICS INC	34,085
FIVE9 INC	44,127
FLEETCOR TECHNOLOGIES INC	8,900
FLEETCOR TECHNOLOGIES INC	30,028
FLEXION THERAPEUTICS INC	12,814
FLIR SYSTEMS INC	12,750
FLOOR & DECOR HOLDINGS	41,348
FLOTEK INDUSTRIES INC	11,300
FLOWERS FOODS INC	34,918
FLOWSERVE CORP	12,750
FLUOR CORP	15,000
FMC CORP	12,800
FOOT LOCKER INC	11,850
FORD MOTOR	377,677
FORESCOUT TECHNOLOGIES INC	27,576
FORMFACTOR INC	16,700
FORMFACTOR INC	89,117
FORRESTER RESEARCH INC	1,900
FORTINET INC	25,189
FORTIVE CORP	30,063
FORTUNE BRANDS HOME & SECURI	13,050
FORTUNE BRANDS HOME & SECURI	106,464
FORWARD AIR CORP	9,399
FOSSIL GROUP INC	14,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018***

Domestic & International Equities

Description	Shares / Units
FOUR CORNERS PROPERTY TRUST	19,338
FOX FACTORY HOLDING CORP	10,739
FRANCESCAS HOLDING CORP	15,200
FRANKLIN ELECTRIC CO INC	11,556
FRANKLIN FINANCIAL NETWORK I	2,200
FRANKLIN RESOURCES INC	29,000
FRANKLIN STREET PROPERTIES C	33,657
FREEMPORT-MCMORAN INC.	133,474
FRONTIER COMMUNICATIONS CORP	1
FRONTIER COMMUNICATIONS CORP	15,987
FT WASH FOCUSED EQTY SECURIT	217,448,783
FTD COS INC	4,740
FTI CONSULTING INC	12,023
FUJIFILM HLDGS CORP	311,000
FUJITSU LIMITED	93,500
FULTON FINANCIAL CORP	27,026
FUTUREFUEL CORP	8,639
G1 THERAPEUTICS INC	14,021
GAMESTOP CORP CL A	31,400
GANNETT CO	44,065
GAP (THE)	20,000
GARDNER DENVER HLDGS INC	731,500
GARDNER DENVER HLDGS INC	104,774
GARMIN LTD	10,200
GARTNER INC CL A	8,700
GATX CORP	8,338
GCI LIBERTY INC	1
GCI LIBERTY INC	1,404
GEEN DOT CORP	14,003
GENERAC HOLDINGS INC	18,508
GENERAL DYNAMICS CORP	27,150
GENERAL ELECTRIC CO	856,865
GENERAL MILLS INC	57,050
GENERAL MTRS CO	123,148
GENESCO INC	7,067
GENESEE & WYOMING	10,677
GENESEE & WYOMING	55,939
GENESEE & WYOMING	16,965
GENPACT LTD	250,005
GENTEX CORP	47,425
GENTHERM INC	9,200
GENUINE PARTS	13,525
GENWORTH FINANCIAL INC CL A	114,160
GEO GROUP INC	26,850
GEOSPACE TECHNOLOGIES CORP	3,190

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
GETTY REALTY CORP	8,135
GIBRALTAR INDUSTRIES INC	7,308
G-III APPAREL GROUP LTD	10,694
GILEAD SCIENCES INC	127,947
GLACIER BANCORP INC	22,492
GLATFELTER	12,846
GLOBAL NET LEASE INC	20,900
GLOBAL PAYMENTS INC	15,900
GLOBAL PAYMENTS INC	56,894
GLOBAL PAYMENTS INC	43,388
GLOBUS MEDICAL INC	11,805
GLOBUS MEDICAL INC	35,147
GODADDY INC	96,000
GODADDY INC	117,776
GOLDMAN SACHS GROUP INC	34,455
GOODYEAR TIRE & RUBBER	25,900
GOVERNMENT PROPERTIES INC TR	33,841
GRACO INC	29,620
GRAHAM HOLDINGS CO	904
GRAINGER (W W) INC	5,150
GRANITE CONSTRUCTION INC	8,429
GRANITE POINT MORTGAGE TRUST	13,400
GRAPHIC PACKAGING HOLDING CO	81,471
GREAT WASTERN BANCORP INC	17,518
GREAT WASTERN BANCORP INC	23,143
GREEN BANCORP INC	9,611
GREEN PLAINS RENEWABLE ENERG	11,560
GREENHILL & CO INC	6,000
GREIF INC CL A	5,620
GRIFFON CORP	9,642
GRIFOLS S A	650,600
GROUP 1 AUTOMOTIVE INC	7,772
GUESS INC	16,291
GUIDEWIRE SOFTWARE INC	43,510
GULF ISLAND FABRICATION INC	8,600
GULFPORT ENERGY	41,438
H B FULLER CO	15,403
HAEMONETICS CORP/MASS	9,500
HAEMONETICS CORP/MASS	8,036
HAIN CELESTIAL GROUP INC	16,720
HALLIBURTON CO	85,546
HALLIBURTON CO	163,700
HALLIBURTON CO	117,548
HANCOCK HOLDING CO	13,303
HANESBRANDS INC	33,100

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
HANMI FINANCIAL CORP	9,931
HANOVER INSURANCE GROUP INC	7,830
HARLEY DAVIDSON INC	17,000
HARMONIC INC	6,200
HARRIS CORP	11,091
HARSCO CORP	22,046
HARTFORD FINL SERVICES GROUP	34,950
HASBRO INC	11,625
HAVERTY FURNITURE INC	7,100
HAWAIIAN ELECTRIC INDS	16,348
HAWAIIAN HOLDINGS INC	17,554
HAWKINS INC	4,200
HAYNES INTL INC	3,500
HCA HOLDINGS INC	26,850
HCI GROUP INC	3,100
HCP INC	48,150
HDFC BANK LTD	169,000
HEALTHCARE REALTY TRUST INC	21,784
HEALTHCARE SERVICES GROUP	11,000
HEALTH EQUITY INV	10,800
HEALTH EQUITY INV	1,080
HEALTHSTREAM INC	5,441
HEARTLAND EXPRESS INC	13,412
HEICO CORP CL A	41,761
HEIDRICK & STRUGGLES INTL	2,990
HELEN OF TROY LTD	4,940
HELIX ENERGY SOLUTIONS GROUP	39,373
HELMERICH & PAYNE	10,600
HENRY SCHEIN INC	15,250
HENRY SCHEIN INC	161,874
HERCULES CAPITAL INC	58,770
HERCULES OFFSHORE INC	1
HERITAGE FINANCIAL CORP	6,500
HERON THERAPEUTICS INC	33,836
HERSHA HOSPITALITY TRUST	13,349
HERSHEY CO	13,150
HESKA CORP	1,657
HESS CORP	26,750
HESS CORP	273,146
HEWLETT PACKARD ENTERPRISE C	157,687
HFF INC	12,502
HFF INC	25,688
HIBBETT SPORTS INC	7,800
HIGHPOINT RES CORP	16,084
HIGHWOODS PROPERTIES INC	20,297

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
HILL ROM HOLDINGS	11,356
HILL ROM HOLDINGS	23,816
HILLENBRAND INC	19,724
HILTON WORLDWIDE HLDGS INC	27,850
HILTON WORLDWIDE HLDGS INC	191,800
HILTON WORLDWIDE HLDGS INC	78,931
HMS HOLDING CORP	22,765
HMS HOLDING CORP	53,832
HNI CORP	9,300
HOLLYFRONTIER CORP	9,701
HOLLYFRONTIER CORP	18,200
HOLLYSYS AUTOMATION TECHNOLO	361,600
HOLOGIC INC	27,950
HOLOGIC INC	135,636
HOME BANCSHARES INC	27,897
HOME DEPOT INC	112,791
HOME DEPOT INC	146,000
HOMESTREET INC	7,515
HONEYWELL INTERNATIONAL INC	73,875
HOPE BANCORP INC	40,777
HOPE BANCORP INC	64,984
HORACE MANN EDUCATORS	12,712
HORMEL FOODS CORP	26,600
HOSPITALITY PROPERTIES TRUST	31,515
HOST HOTELS & RESORTS INC	75,642
HOSTESS BRANDS INC	83,868
HP INC	162,587
HUB GROUP INC CL A	13,170
HUBBELL INC	9,849
HUMANA INC	13,350
HUNT (JB) TRANSPORT SERVICES	8,800
HUNT (JB) TRANSPORT SERVICES	33,759
HUNTINGTON BANCSHARES	100,981
HUNTINGTON INGALLS INDS INC	1,954
HUNTINGTON INGALLS INDS INC	4,350
HURON CONSULTING GROUP INC	19,442
IBERIABANK CORP	20,038
ICHOR HOLDINGS LTD	7,800
ICON PLC	124,900
ICU MEDIAL INC	2,700
ICU MEDIAL INC	4,579
IDACORP INC	8,362
IDEX CORP	13,319
IDEX CORP	40,196
IDEXX LABORATORIES INC	8,600

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018***

Domestic & International Equities

Description	Shares / Units
IHS MARKIT LTD	34,100
IHS MARKIT LTD	302,000
IHS MARKIT LTD	81,124
II-VI INC	16,104
II-VI INC	92,695
ILLINOIS TOOL WORKS	29,750
ILLINOIS TOOL WORKS	144,500
ILLINOIS TOOL WORKS	37,593
ILLUMINA INC	14,600
IMPERIAL OIL LTD	89,900
INCYTE CORP	17,000
INCYTE CORP	180,000
INDEPENDENCE REALTY TRUST	24,987
INDEPENDENT BANK CORP	7,500
INDUSTRIA DE DISENO TEXTIL I	178,700
INFOSYS TECHNOLOGIES	814,000
INFOSYS TECHNOLOGIES	314,600
ING GROUP N V ADR	763,000
INGERSOLL-RAND PLC	24,400
INGEVITY CORP	13,256
INGREDION INC	13,104
INNOFOS HOLDINGS INC	6,574
INNOSPEC INC	8,473
INNOVIVA INC	24,399
INOGEN INC	5,127
INSIGHT ENTERPRISES INC	11,317
INSPERITY INC	12,490
INSTALLED BUILDING PRODUCTS	5,441
INSTALLED BUILDING PRODUCTS	26,529
INSTEEL INDUSTRIES INC	6,008
INSTRUCTURE INC	26,144
INSULET CORP	12,493
INTEGER HLDGS CORP	10,185
INTEGRA LIFESCIENCES HLDGS C	12,300
INTEGRA LIFESCIENCES HLDGS C	514
INTEGRA LIFESCIENCES HLDGS C	52,176
INTEGRATED DEVICE TECHNOLOGY	20,234
INTEL CORP	459,500
INTEL CORP	307,700
INTEL CORP	503,700
INTER PARFUMS INC	3,828
INTERACTIVE BROKERS GROUP IN	13,837
INTERCONTINENTAL EXCHANGE, I	56,325
INTERDIGITAL INC	6,712
INTERFACE INC	19,988

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
INTERNATIONAL BANCSHARES COR	9,735
INTERNATIONAL BANCSHARES COR	30,993
INTERNATIONAL BUSINESS MACHI	83,381
INTERNATIONAL CONS AIRLS GRO	172,300
INTERNATIONAL FLAVORS/FRAG	7,750
INTERNATIONAL PAPER	39,888
INTERNATIONAL SPEEDWAY CORP	7,510
INTERPUBLIC GROUP COS INC	38,450
INTERSECT ENT INC	39,560
INTL FCSTONE INC	6,360
INTUIT INC	24,200
INTUIT INC	34,670
INTUITIVE SURGICAL INC	11,150
INVACARE CORP	6,786
INVESCO LTD	42,450
INVESCO MORTGAGE CAPITAL INC	38,163
INVESTMENT TECHNOLOGY GROUP	13,380
IONIS PHARMACEUTICALS INC	78,855
IPH PHOTONICS CORP	4,100
IPH PHOTONICS CORP	47,400
IQVIA HOLDINGS INC	15,000
IQVIA HOLDINGS INC	174,900
IRIDIUM COMMUNICATIONS INC	32,283
IROBOT CORP	8,693
IRON MOUNTAIN INC	29,023
IRONWOOD PHARMACEUTICALS INC	410,391
IRONWOOD PHARMACEUTICALS INC	136,356
IRONWOOD PHARMACEUTICALS INC	45,242
ISTAR FINANCIAL INC	21,800
ITAU UNIBANCO HLDG SA	610,000
ITRON INC	9,457
ITT INC	14,610
ITT INC	31,404
J & J SNACK FOODS CORP	4,524
J2 GLOBAL INC	8,336
JABIL CIRCUIT INC	35,993
JABIL CIRCUIT INC	263,975
JACK HENRY & ASSOCIATES INC	13,408
JACK IN THE BOX INC	5,216
JACOBS ENGINEERING GROUP INC	12,250
JAMES RIVER GROUP HOLDINGS L	7,900
JAMES RIVER GROUP HOLDINGS L	46,450
JANUS HENDERSON GROUP PLC	34,775
JBG SMITH PROPERTIES	14,675
JEFFERIES FINL GROUP INC	28,300

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

Description	Shares / Units
JELD-WEN HOLDING INC	36,806
JETBLUE AIRWAYS CORP	59,043
JETBLUE AIRWAYS CORP	147,775
JOHN B SANFILIPPO & SON INC	4,010
JOHN BEAN TECHNOLOGIES CORP	9,160
JOHN BEAN TECHNOLOGIES CORP	18,060
JOHNSON & JOHNSON	262,228
JOHNSON & JOHNSON	155,900
JOHNSON CTLS INTL PLC	91,864
JONES LANG LASALLE INC	8,133
JP MORGAN CHASE & CO	334,464
JP MORGAN CHASE & CO	313,600
JP MORGAN CHASE & CO	206,719
JP MORGAN CHASE & CO	165,330
JUNIPER NETWORKS INC	34,077
KAISER ALUMINUM CORP	5,431
KAMAN CORP	8,393
KANSAS CITY SOUTHERN	9,800
KAPSTONE PAPER AND PACKAGING	27,399
KAR AUCTION SERVICES INC	56,341
KARYOPHARM THERAPEUTICS INC	18,700
KB HOME	18,216
KBR INC	29,679
KDDI CORP	218,900
KELLOGG CO	25,500
KELLY SERVICES INC CL A	9,739
KEMET CORP	15,329
KEMPER CORPORATION	12,995
KENNAMETAL INC	12,324
KEYCORP	100,691
KEYSIGHT TECHNOLOGIES INC	34,033
KEYSIGHT TECHNOLOGIES INC	78,306
KILROY REALTY CORP	16,414
KIMBERLY CLARK CORP	33,468
KIMCO REALTY CORP	39,000
KINDER MORGAN INC	190,400
KIRBY CORP	9,741
KIRKLANDS INC	10,500
KITE REALTY GROUP TRUST	25,704
KLA-TENCOR CORP	15,200
KLX ENERGY SERVICES	3,020
KLX ENERGY SERVICES	1,500
KLX INC	7,551
KNIGHT-SWIFT TRANSPORTATION	23,757
KNOWLES CORP	23,710

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
KOHL'S CORP	15,900
KOHL'S CORP	155,000
KOMATSU LTD	237,000
KOPIN CORP	7,635
KOPPERS HOLDINGS INC	7,049
KORN/FERRY INTERNATIONAL	18,668
KRAFT HEINZ CO	58,096
KRATON CORP	11,319
KROGER CO	79,200
KULICKE & SOFFA INDUSTRIES	24,359
L BRANDS INC	26,800
L3 TECHNOLOGIES INC	7,450
LABORATORY CORP OF AMERICA H	10,069
LABORATORY CORP OF AMERICA H	61,278
LABORATORY CORP OF AMERICA H	37,752
LAM RESEARCH CORP	16,510
LAM RESEARCH CORP	48,292
LAMAR ADVERTISING CO A	15,627
LAMB WESTON HOLDINGS INC	25,817
LANCASTER COLONY CORP	3,925
LANDSTAR SYSTEM INC	7,854
LANNETT CO INC	15,544
LANTHEUS HOLDINGS INC	12,956
LAREDO PETROLEUM INC	18,600
LASALLE HOTEL PROPERTIES	21,298
LAZARD LTD	290,100
LA-Z-BOY INC	16,246
LCI INDS	7,900
LEGACY TEXAS FINANCIAL GROUP	14,079
LEGG MASON INC	17,337
LEGGETT AND PLATT INC	14,000
LEIDOS HLDGS INC	25,190
LEMAITRE VASCULAR INC	3,470
LENDING TREE INC	1,600
LENNAR CORP	261
LENNAR CORP CL A	28,556
LENNOX INTERNATIONAL INC	6,676
LENNOX INTERNATIONAL INC	29,166
LEXICON PHARMACEUTICALS	321,156
LEXINGTON CORP PROPERTIES TR	67,083
LGI HOMES INC	5,320
LHC GROUP INC	8,206
LIBERTY GLOBAL PLC CL C	497,144
LIBERTY PROPERTY TRUST	25,912
LIFE STORAGE INC	8,189

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
LIFEPOINT HOSPITALS INC	9,490
LIGAND PHARMACEUTICALS INC	6,440
LILLY (ELI) & CO	93,000
LILLY (ELI) & CO	71,682
LINCOLN ELECTRIC HOLDINGS IN	10,256
LINCOLN ELECTRIC HOLDINGS IN	38,046
LINCOLN NATIONAL	21,358
LINCOLN NATIONAL	295,500
LINDSEY CORP	3,268
LITHIA MOTORS INC	8,683
LITTELFUSE INC	4,366
LIVANOVA PLC	8,097
LIVANOVA PLC	8,496
LIVE NATION INC	23,403
LIVEPERSON INC	10,701
LKQ CORP	29,300
LKQ CORP	376,724
LOCKHEED MARTIN	24,542
LOEW'S CORP	23,750
LOGMELN INC	8,459
LOUISIANA PACIFIC	26,740
LOUISIANA PACIFIC	35,608
LOWE'S COS	80,100
LSB INDUSTRIES INC	5,500
LSC COMMUNICATIONS INC	14,865
LTC PROPERTIES INC	11,737
LUMBER LIQUIDATORS HOLDINGS	9,038
LUMENTUM HLDGS INC	11,200
LUMENTUM HLDGS INC	509
LUMINEX CORP	10,803
LVMH MOET HENNESSY-LOUIS VUI	180,000
LYDALL INC	6,223
LYONDELLBASELL INDUSTRIES NV	31,650
LYONDELLBASELL INDUSTRIES NV	110,800
M & T BANK CORP	13,714
M & T BANK CORP	23,326
M D C HOLDINGS INC	14,659
M/I HOMES INC	10,700
MACERICH CO	11,120
MACK CALI REALTY CORP	21,580
MACY'S INC	29,496
MACY'S INC	418,300
MADRIGAL PHARMACEUTICALS INC	1,678
MAGELLAN HEALTH, INC.	8,158
MAGNA INTL INC	234,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
MAGNA INTL INC	51,050
MAIDEN HOLDINGS LTD	24,100
MAKITA CORP	328,200
MALLINCKRODT PLC	17,437
MANHATTAN ASSOCIATES INC	9,860
MANPOWER INC	11,891
MANTECH INTERNATIONAL CORP A	9,837
MARATHON OIL CORP	84,524
MARATHON PET PETE CORP	360,700
MARATHON PETROLEUM CORP	44,874
MARCUS CORP	8,281
MARINEMAX INC	7,000
MARKEL CORP	5,517
MARKETAXESS HOLDINGS INC	6,547
MARRIOTT INTERNATIONAL CL A	29,670
MARRIOTT VACATIONS WORLDWIDE	8,100
MARRIOTT VACATIONS WORLDWIDE	1,006
MARRIOTT VACATIONS WORLDWIDE	12,852
MARSH & MCLENNAN	48,350
MARSH & MCLENNAN	319,414
MARTEN TRANSPORT LTD	12,826
MARTEN TRANSPORT LTD	34,789
MARTIN MARIETTA MATERIALS	6,600
MARVELL TECHNOLOGY GROUP LTD	754,619
MASCO CORP	32,050
MASCO CORP	318,100
MASIMO CORP	8,126
MASTERCARD INC	90,996
MASTERCARD INC	9,700
MASTERCARD INC	89,486
MATADOR RESOURCES CO	17,538
MATERION CORP	6,061
MATRIX SERVICE CO	9,614
MATSON INC	14,973
MATTEL INC	32,766
MATTHEWS INTERNATIONAL CORP	9,400
MAXIMUS INC	12,256
MAXLINEAR INC	19,069
MB FINANCIAL INC	14,791
MB FINANCIAL INC	34,783
MCCORMICK & CO	12,350
MCDERMOTT INTL INC	33,201
MCDERMOTT INTL INC	1
MCDONALD'S CORP	76,100
MCKESSON CORP	19,232

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018***

Domestic & International Equities

Description	Shares / Units
MDU RESOURCES GROUP INC	33,297
MEDICAL PROPERTIES TRUST INC	65,487
MEDICINES CO	18,304
MEDICINES CO	23,773
MEDIDATA SOLUTIONS INC	8,696
MEDIFAST INC	3,771
MEDNAX INC	14,389
MEDTRONIC INC	132,264
MEDTRONIC INC	110,097
MEDTRONIC INC	45,000
MEDTRONIC INC	85,882
MELCO RESORT ENTERTAINMENT L	523,000
MERCK & CO INC NEW	262,941
MERCK & CO INC NEW	119,708
MERCURY COMPUTER SYSTEMS	13,347
MERCURY COMPUTER SYSTEMS	23,352
MERCURY GENERAL CORP	8,780
MEREDITH CORP	7,902
MERIDIAN BIOSCIENCE INC	16,229
MERIT MEDICAL SYSTEMS INC	13,706
MERIT MEDICAL SYSTEMS INC	25,211
MERITAGE HOMES CORP	12,815
META FINANCIAL GROUP INC	3,103
METHODE ELECTRONICS INC	11,496
METLIFE INC	99,908
METLIFE INC	317,808
METTLER-TOLEDO INTERNATIONAL	42
METTLER-TOLEDO INTERNATIONAL	2,550
METTLER-TOLEDO INTERNATIONAL	6,207
MFA FINANCIAL INC	116,274
MGIC INVESTMENT CORP	123,427
MGM RESORTS INTERNATIONAL	49,700
MGP INGREDIENTS INC	3,600
MICHAEL KORS HOLDINGS LTD	15,541
MICHAEL KORS HOLDINGS LTD	181,000
MICHAELS COS INC	24,469
MICHAELS COS INC	46,719
MICHAELS STORES INC	603,800
MICROCHIP TECHNOLOGY INC	23,171
MICROCHIP TECHNOLOGY INC	96,100
MICRON TECHNOLOGY	114,050
MICRON TECHNOLOGY	346,694
MICRON TECHNOLOGY	140,937
MICROSOFT	758,315
MICROSOFT	348,943

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

Description	Shares / Units
MICROSOFT	254,187
MICROSTRATEGY	2,895
MID AMERICA APT COMMUNITIES	10,600
MIDDLEBY CORP	31,598
MIDDLEBY CORP	18,599
MILACRON HOLDINGS CORP	46,948
MILLER HERMAN INC	13,728
MIMEDX GROUP INC	47,366
MINDBODY INC	25,772
MINERALS TECHNOLOGIES INC	5,295
MITSUBISHI UFJ FINANCIAL JA	1,866,300
MKS INSTRUMENTS INC	9,844
MKS INSTRUMENTS INC	500
MKS INSTRUMENTS INC	36,369
MOBILE MINI INC	15,434
MOBILE TELESYSTEMS RS AD	1,134,000
MOHAWK INDUSTRIES INC	6,350
MOHAWK INDUSTRIES INC	29,908
MOLINA HEALTHCARE INC	9,210
MOLINA HEALTHCARE INC	3,292
MOLSON COORS BREWING CO CL B	18,250
MOMENTA PHARMACEUTICALS INC	23,330
MOMO INC	234,000
MONARCH CASINO & RESORT INC	3,553
MONDELEZ INTERNATIONAL INC	144,038
MONDELEZ INTERNATIONAL INC	287,030
MONGODB INC	10,283
MONOLITHIC POWER SYSTEMS INC	6,799
MONOLITHIC POWER SYSTEMS INC	13,617
MONOTYPE IMAGING HOLDINGS IN	9,986
MONRO MUFFLER BRAKE INC	9,185
MONSTER BEVERAGE CORP	40,000
MONSTER BEVERAGE CORP	148,911
MOODY'S CORP	16,550
MOOG INC CL A	9,844
MORGAN STANLEY	133,943
MORGAN STANLEY	593,900
MORGAN STANLEY	112,335
MOSIAC CO	36,400
MOTORCAR PARTS OF AMERICA IN	5,982
MOTOROLA SOLUTIONS INC	16,623
MOVADO GROUP INC	4,362
MSA SAFETY INC	4,692
MSA SAFETY INC	93,700
MSA SAFETY INC	14,792

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

Description	Shares / Units
MSC INDUSTRIAL DIRECT CO A	8,153
MSCI INC	9,250
MTS SYSTEMS CORP	3,813
MUELLER INDUSTRIES INC	18,038
MULTI-COLOR CORP	3,996
MUNICH RE GROUP	139,600
MURPHY OIL CORP	28,743
MURPHY USA INC	8,799
MYERS INDUSTRIES INC	11,390
MYLAN N V SHS	50,200
MYR GROUP INC	5,243
MYRIAD GENETICS INC	21,188
NABORS INDUSTRIES LTD	73,181
NANOMETRICS INC	9,108
NANOSTRING TECHNOLOGIES INC	43,266
NASDAQ INC	11,450
NATIONAL BANK HOLDINGS COR	7,542
NATIONAL FUEL GAS CO	15,750
NATIONAL INSTRUMENTS CORP	17,225
NATIONAL INSTRUMENTS CORP	108,637
NATIONAL OILWELL VARCO INC	36,941
NATIONAL PRESTO INDUSTRIES	1,790
NATIONAL RETAIL PROPERTIES I	28,757
NATIONAL STORAGE AFFILIATES	13,517
NATUS MEDICAL INC	7,523
NAUTILUS INC	10,700
NAVIENT CORP	47,800
NAVIGANT CONSULTING INC	15,296
NAVIGATORS GROUP INC	6,609
NBT BANCORP INC	11,249
NCR CORP	19,140
NEENAH PAPER INC	5,716
NEKTAR THERAPEUTICS	16,800
NEKTAR THERAPEUTICS	600
NEOGEN CORP	15,432
NETAPP INC	28,000
NETAPP INC	191,700
NETAPP INC	83,824
NETEASE INC	27,100
NETFLIX INC	42,950
NETGEAR INC	10,212
NETSCOUT SYSTEMS INC	15,593
NEUROCRINE BIOSCIENCES INC	14,378
NEW JERSEY RESOURCES CORP	14,613
NEW MEDIA INVESTMENT GROUP I	17,635

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

Description	Shares / Units
NEW ORIENTAL ED & TECH GRP I	145,000
NEW YORK COMMUNITY BANCORP	93,535
NEW YORK MORTGAGE TRUST INC	34,800
NEW YORK TIMES CL A	18,552
NEWELL BRANDS INC	50,627
NEWELL BRANDS INC	701,412
NEWFIELD EXPLORATION CO	20,100
NEWFIELD EXPLORATION CO	117,701
NEWFIELD EXPLORATION CO	138,376
NEWFIELD EXPLORATION CO	38,616
NEWMARKET CORP	1,678
NEWMONT MINING	51,908
NEWPARK RESOURCES INC	31,525
NEWS CORP	3,750
NEWS CORP NEW	42,450
NEXTERA ENERGY INC	46,150
NEXTERA ENERGY INC	31,432
NEXTGEN HEALTHCARE INC	13,567
NIC INC	19,054
NIELSEN HOLDINGS PLC	34,423
NIKE INC CL B	125,248
NIKE INC CL B	140,314
NIPPON TELEGRAPH & TELEPHONE	266,000
NISOURCE INC	34,729
NISOURCE INC	44,130
NISOURCE INC	9,500
NMI HOLDINGS INC	19,437
NOBLE CORP PLC	61,264
NOBLE ENERGY INC	49,288
NOKIA CORP ADR	525,900
NORDSON CORP	8,908
NORDSON CORP	38,577
NORDSTROM	10,800
NORFOLK SOUTHERN CORP	27,800
NORFOLK SOUTHERN CORP	36,087
NORTHERN TRUST CORP	20,300
NORTHERN TRUST CORP	30,163
NORTHFIELD BANCORP INC	15,587
NORTHROP GRUMMAN CORP	17,170
NORTHWEST BANCSHARES INC	30,660
NORTHWEST NATURAL GAS CO	8,033
NORTHWESTERN CORP	9,122
NORWEGIAN CRUISE LINE HLDGS	19,900
NORWEGIAN CRUISE LINE HLDGS	220,069
NOW INC	19,840

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
NRG ENERGY INC	31,450
NTT DOCOMO INC ADR	122,100
NU SKIN ENTERPRISES INC A	10,305
NUCOR CORP	33,650
NUTRISYSTEM INC	10,246
NUVASIVE INC	8,056
NVENT ELECTRIC PLC	32,600
NVIDIA CORP	60,050
NVIDIA CORP	41,300
NVR INC	671
NVR INC	5,700
NVR INC	1,590
NXP SEMICONDUCTORS NV	92,800
OASIS PETROLEUM INC	48,500
OCCIDENTAL PETROLEUM	75,166
OCCIDENTAL PETROLEUM	181,400
OCEANEERING INTERNATIONAL IN	17,107
OCLARO INC	58,229
OFFICE DEPOT INC	154,083
OFG BANCORP	20,000
OGE ENERGY CORP	35,991
OIL STATES INTERNATIONAL INC	17,183
OLD DOMINION FREIGHT LINE	12,115
OLD NATIONAL BANCORP	38,376
OLD REPUBLIC INTERNATIONAL C	48,541
OLIN CORP	29,375
OLLIE'S BARGAIN OUTLET HOLDI	8,900
OLYMPIC STEEL INC	4,000
OMEGA HEALTHCARE INVESTORS	35,262
OMNICELL INC	11,371
OMNICELL INC	28,292
OMNICOM GROUP	22,600
OMNOVA SOLUTIONS INC	68,992
ON SEMICONDUCTOR	923,900
ON SEMICONDUCTOR	180,893
ONE GAS INC	8,889
ONEMAIN HOLDINGS INC	18,542
ONEOK INC	40,800
ONESPAN INC	4,600
OPUS BANK	4,646
ORACLE CORP	293,924
ORASURE TECHNOLOGIES INC	18,374
ORASURE TECHNOLOGIES INC	54,990
ORBCOMM INC	55,586
O'REILLY AUTOMOTIVE INC	7,900

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
ORION MARINE GROUP	10,800
ORITANI FINANCIAL CORP	17,141
ORIX CORP	187,800
ORTHOFIX MED INC	5,604
ORTHOFIX MED INC	12,649
OSHKOSH CORP	14,014
OSHKOSH TRUCK CORP	190,000
OSI SYSTEMS INC	4,712
OWENS & MINOR HOLDINGS	18,800
OWENS ILLINOIS INC	28,883
OXFORD INDUSTRIES INC	5,733
OXFORD INDUSTRIES INC	16,746
P G & E CORP	51,000
PACCAR INC	34,510
PACCAR INC	34,402
PACIFIC PREMIER BANCORP INC	9,753
PACKAGING CORP OF AMERICA	9,300
PACKAGING CORP OF AMERICA	40,825
PACWEST BANCORP	25,114
PANASONIC CORP	447,000
PANASONIC CORP	240,400
PAPA JOHNS INTERNATIONAL INC	4,700
PAR PACIFIC HOLDINGS INC	12,400
PARK ELECTROCHEMICAL CORP	6,400
PARKER HANNIFIN	13,737
PATRICK INDUSTRIES INC	8,328
PATTERSON COS INC	11,300
PATTERSON-UTI ENERGY INC	46,512
PAYCHEX INC	30,475
PAYPAL HLDGS INC	109,750
PBF ENERGY INC	22,675
PDC ENERGY INC	20,264
PDC ENERGY INC	25,282
PDF SOLUTIONS INC	4,600
PEBBLEBROOK HOTEL TRUST	35,401
PEGASYSTEMS INC	19,007
PENN NATIONAL GAMING INC	28,573
PENN VIRGINIA CORP	3,100
PENNEY (JC)	116,473
PENNSYLVANIA REIT	22,476
PENNYMAC MORTGAGE INVESTMENT	25,300
PENTAIR PLC	15,474
PEOPLES UNITED FINANCIAL INC	26,400
PEPSICO INC	139,502
PEPSICO INC	187,202

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
PERFICIENT INC	8,736
PERFORMANCE FOOD GROUP CO	36,250
PERKINELMER INC	10,950
PERRIGO CO PLC	13,400
PERRY ELLIS INTL INC	5,400
PERSPECTA INC	25,800
PETMED EXPRESS INC	6,150
PFIZER INC	575,045
PGT INC	15,712
PHIBRO ANIMAL HEALTH CORP	7,972
PHILIP MORRIS INTL INC	152,800
PHILIP MORRIS INTL INC	331,510
PHILLIPS 66	40,724
PHILLIPS 66	104,000
PHOTRONICS INC	22,206
PING AN INS GROUP CO CHINA L	168,700
PINNACLE FINANCIAL PARTNERS	12,212
PINNACLE FINANCIAL PARTNERS	24,131
PINNACLE WEST CAPITAL	10,350
PIONEER ENERGY SERVICES CORP	12,400
PIONEER NATURAL RESOURCES CO	16,700
PIONEER NATURAL RESOURCES CO	31,693
PIPER JAFFRAY COS	4,722
PITNEY BOWES INC	46,354
PIVOTAL SOFTWARE INC	33,005
PJSC LUKOIL	267,000
PJSC LUKOIL	44,200
PLANTRONICS INC	5,050
PLEXUS CORP	11,169
PNC FINANCIAL SERVICES GROUP	45,540
PNC FINANCIAL SERVICES GROUP	77,423
PNM RESOURCES INC	16,951
POLARIS INDUSTRIES INC	11,458
POLYONE CORP	15,438
POLYONE CORP	37,875
POOL CORP	6,786
PORTOLA PHARMACEUTICALS INC	25,435
POST HOLDINGS INC	11,785
POST HOLDINGS INC	11,520
POTLATCHDELTIC CORP	10,516
POTLATCHDELTIC CORP	3,713
POWELL INDUSTRIES INC	2,100
POWER INTEGRATIONS INC	9,252
PPG INDUSTRIES INC	23,950
PPG INDUSTRIES INC	63,603

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
PPL CORP	66,900
PRA GROUP INC COM	11,994
PRA HEALTH SCIENCES INC	11,200
PRA HEALTH SCIENCES INC	19,644
PRAXAIR INC	27,950
PREFERRED BANK	4,300
PRESTIGE BRANDS HOLDINGS INC	9,369
PRICE T ROWE GROUP INC	23,500
PRICE T ROWE GROUP INC	130,800
PRICESMART INC	18,738
PRICESMART INC	13,230
PRIMERICA INC	8,336
PRINCIPAL FINANCIAL GROUP	28,250
PROASSURANCE CORP	17,435
PROCTER & GAMBLE	247,215
PROGENICS PHARMACEUTICALS IN	17,400
PROGRESS SOFTWARE CORP	14,357
PROGRESSIVE CORP OHIO	56,600
PROLOGIS INC	62,145
PROPETRO HOLDING CORP	22,500
PROPETRO HOLDING CORP	50,795
PROSPERITY BANCSHARES INC	11,802
PROSPERITY BANCSHARES INC	35,010
PROTO LABS INC	7,559
PROVIDENCE SERVICE CORP	3,855
PROVIDENCE SERVICE CORP	12,532
PROVIDENT FINANCIAL SERVICES	18,381
PRUDENTIAL FINANCIAL GROUP	41,350
PS BUSINESS PARKS INC CA	6,467
PTC INC	20,828
PTC INC	38,260
PUBLIC SERVICE ENTERPRISE IN	48,750
PUBLIC STORAGE INC	14,552
PULTE GROUP	24,070
PULTE HOMES INC	528,800
PULTE HOMES INC	688,700
PVH CORP	7,150
Q2 HOLDINGS INC	17,235
QEP RESOURCES INC	47,608
QORVO INC	12,700
QORVO INC	278,800
QTS REALTY TRUST INC	23,637
QUAKER CHEMICAL CORP	3,610
QUALCOMM INC	146,100
QUALYS INC	10,705

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
QUANEX BLDG PRODS CORP	11,267
QUANTA SERVICES INC	15,550
QUEST DIAGNOSTICS INC	13,200
QUINSTREET INC	13,800
QUORUM HEALTH CORP	1,800
RALPH LAUREN CORP	5,100
RAMBUS INC	29,212
RAMCO-GERSHENSON PROPERTIES	24,369
RAMCO-GERSHENSON PROPERTIES	37,540
RANGE RESOURCES CORP	48,600
RAVEN INDUSTRIES INC	11,700
RAYMOND JAMES FINANCIAL INC	13,100
RAYONIER ADVANCED MATLS INC	20,266
RAYONIER INC	23,133
RAYTHEON CO	27,900
RE/MAX HOLDINGS INC	5,213
REALOGY HOLDINGS CORP	17,700
REALTY INCOME CORP	27,200
RED HAT INC	18,100
RED ROBIN GOURMET BURGERS	4,917
REDFIN CORP	105,434
REDWOOD TRUST INC	23,200
REGAL BELOIT CORP	8,757
REGENCY CENTERS CORP	14,700
REGENERON PHARMACEUTICALS IN	7,541
REGENERON PHARMACEUTICALS IN	44,000
REGENXBIO INC	10,200
REGENXBIO INC	8,965
REGIONS FINANCIAL CORP	106,725
REGIS CORP	11,034
REINSURANCE GROUP OF AMERICA	11,716
RELIANCE STEEL & ALUMINUM	14,092
RENAISSANCERE HOLDINGS LTD	6,588
RENAISSANCERE HOLDINGS LTD	6,528
RENEWABLE ENERGY GROUP INC	10,600
RENT A CENTER INC	12,432
REPLIGEN CORP	10,182
REPLIGEN CORP	18,494
REPSOL YPF SA SP A	1,193,000
REPUBLIC SERVICES INC	21,950
RESMED INC	13,900
RESOLUTE ENERGY CORP	19,037
RESOURCES CONNECTION INC	12,676
RETAIL OPPORTUNITY INVESTMEN	33,107
REVANCE THERAPEUTICS INC	16,423

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
REX AMERICAN RESOURCES CORP	1,673
REXFORD INDUSTRIAL REALTY IN	26,785
REXNORD CORP	53,541
RH	5,329
RIGEL PHARMACEUTICALS INC	135,300
RING ENERGY INC	11,000
RIO TINTO ADR	296,000
RIO TINTO ADR	373,200
RLI CORP	11,100
RMR GROUP INC	1,285
ROADRUNNER TRANSPORTATION SY	4,100
ROBERT HALF INTL INC	12,750
ROBERT HALF INTL INC	234,100
ROBERT HALF INTL INC	40,752
ROCKWELL AUTOMATION INC	12,500
ROCKWELL COLLINS	15,497
ROGERS CORP	5,702
ROGERS CORP	9,389
ROLLINS INC	16,697
ROPER TECHNOLOGIES INC	10,600
ROSS STORES INC	36,600
ROSS STORES INC	180,600
ROWAN COS PLC	20,280
ROYAL CARIBBEAN CRUISES LTD	17,000
ROYAL DUTCH SHELL PLC AD	340,000
ROYAL DUTCH SHELL PLC AD	406,900
ROYAL GOLD INC	11,541
RPM INTERNATIONAL INC	23,492
RUDOLPH TECHNOLOGIES INC	6,808
RUTH'S HOSPITALITY GROUP INC	8,962
RYANAIR HLDGS PLC	137,625
RYANAIR HLDGS PLC	26,500
RYDER SYSTEM	10,661
S&P GLOBAL INC	24,500
S&P GLOBAL INC	83,897
S&T BANCORP INC	11,200
SABR CORP	42,886
SABRA HEALTH CARE REIT	32,652
SAFETY INSURANCE GROUP INC	5,268
SAGE THERAPEUTICS INC	25,480
SAIA INC	7,945
SALESFORCE.COM	70,050
SALESFORCE.COM	149,263
SALESFORCE.COM	74,200
SALESFORCE.COM	47,382

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

Description	Shares / Units
SALLY BEAUTY HLDG	21,713
SANDERSON FARMS INC	4,658
SANDERSON FARMS INC	1,400
SANMINA CORP	22,431
SAUL CENTERS INC	3,438
SBA COMMUNICATIONS CORP NEW	11,850
SBERBANK RUSSIA	916,000
SCANA CORP	16,000
SCANSOURCE INC	8,642
SCHLUMBERGER LTD	135,456
SCHLUMBERGER LTD	167,537
SCHOLASTIC CORP	8,198
SCHULMAN A INC CVR	9,259
SCHWAB (CHARLES) CORP	117,996
SCHWAB (CHARLES) CORP	466,907
SCHWEITZER-MAUDUIT	9,830
SCIENCE APPLICATIONS INTL	8,240
SCIENCE APPLICATIONS INTL	16,976
SCIENTIFIC GAMES CORP A	12,862
SCOTTS MIRACLE GRO CO CL A	7,308
SEACOAST BANKING CORP OF FLO	13,000
SEACOAST BANKING CORP OF FLO	33,085
SEACOR HOLDINGS INC	3,734
SEACOR MARINE HLDGS INC	2
SEAGATE TECHNOLOGY	29,950
SEALED AIR CORP	16,194
SEATTLE GENETICS INC	62,415
SEATTLE GENETICS INC	38,903
SEI INVESTMENTS CO	23,905
SELECT MEDICAL HLDGS CORP	28,460
SELECTIVE INSURANCE GROUP	16,827
SEMGROUP CORP	26,582
SEMPRA ENERGY	26,076
SEMPRA ENERGY	51,200
SEMTECH CORP	19,158
SENECA FOODS CORP	2,200
SENIOR HOUSING PROPERTIES TR	37,190
SENSATA TECHNOLOGIES HLDNG P	271,000
SENSATA TECHNOLOGIES HLDNG P	138,600
SENSIENT TECHNOLOGIES CORP	6,475
SERVICE CORP INTL	33,047
SERVISFIRST BANCSHARES INC	13,900
SHAKE SHACK INC	3,899
SHERWIN WILLIAMS	8,300
SHERWIN WILLIAMS	14,103

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018***

Domestic & International Equities

Description	Shares / Units
SHOE CARNIVAL INC	5,200
SHUTTERFLY INC	10,282
SHUTTERSTOCK INC	5,699
SIGNATURE BANK	9,243
SIGNET JEWELERS INC	12,200
SILGAN HOLDINGS INC	16,426
SILGAN HOLDINGS INC	59,586
SILICON LABORATORIES INC	8,148
SILICON LABORATORIES INC	32,758
SIMMONS FIRST NATIONAL CORP	20,900
SIMON PROPERTY GROUP INC	30,547
SIMON PROPERTY GROUP INC	112,669
SIMPSON MANUFACTURING CO INC	11,681
SITEONE LANDSCAPE SUPPLY	12,506
SIX FLAGS ENTERTAINMENT CORP	14,160
SK TELECOM CO LTD ADR	128,200
SKECHERS U S A INC CL A	24,887
SKYLINE CORP	13,100
SKYWEST INC	16,168
SKYWORKS SOLUTIONS INC	17,550
SKYWORKS SOLUTIONS INC	85,454
SL GREEN REALTY CORP	8,650
SLEEP NUMBER CORP	13,932
SLM CORP	80,562
SLM CORP	106,489
SM ENERGY CO	17,878
SMUCKER J M CO	10,474
SNAP ON INC	5,350
SNAP ON INC	36,390
SOFTBANK GROUP CORP	265,000
SOLAREEDGE TECHNOLOGIES INC	12,014
SONIC AUTOMOTIVE INC	13,664
SONIC CORP	10,147
SONOCO PRODUCTS CO	17,152
SOTHEBY'S	6,470
SOUTH JERSEY INDUSTRIES	22,566
SOUTH STATE CORP	27,764
SOUTH STATE CORP	15,915
SOUTH32 LTD	226,600
SOUTHERN CO	98,500
SOUTHSIDE BANCSHARES INC	7,755
SOUTHWEST AIRLINES	52,268
SOUTHWEST AIRLINES	268,600
SOUTHWEST GAS CORP	9,155
SOUTHWEST GAS CORP	16,304

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
SOUTHWESTERN ENERGY CO	115,240
SPARK THERAPEUTICS INC	35,196
SPARK THERAPEUTICS INC	5,415
SPARTANNASH CO	14,713
SPECTRUM PHARMACEUTICALS INC	21,722
SPIRE INC	14,347
SPIRIT AEROSYSTEMS HLDGS INC	161,900
SPIRIT AIRLS INC	61,355
SPOK HOLDINGS INC	4,700
SPROUTS FARMERS MARKET INC	24,695
SPS COMMERCE	5,323
SPX CORP	15,671
SPX FLOW INC	12,777
SRC ENERGY INC	80,729
SS&C TECHNOLOGIES INC	89,795
STAMPS.COM INC	5,396
STANDARD MOTOR PRODUCTS INC	5,354
STANDEX INTERNATIONAL CORP	3,821
STANLEY BLACK & DECKER	14,920
STARBUCKS CORP	134,100
STATE BANK FINANCIAL CORP	32,458
STATE STREET CORP	35,509
STATE STREET CORP	227,400
STEEL DYNAMICS INC	44,461
STEEL DYNAMICS INC	231,600
STEPAN CO	6,769
STERICYCLE INC	9,250
STERICYCLE INC	108,400
STERIS PLC	14,656
STERIS PLC	30,814
STERLING BANCORP DEL	35,395
STERLING BANCORP DEL	73,292
STEVEN MADDEN	15,614
STEVEN MADDEN	38,216
STEWART INFORMATION SERVICES	8,582
STIFEL FINANCIAL CORP	13,186
STRATEGIC ED INC	5,646
STRYKER CORP	31,700
STURM RUGER & CO INC	5,419
SUBARU CORP	220,600
SUMITOMO MITSUI FINL GROUP I	1,234,000
SUMMIT HOTEL PROPERTIES INC	33,027
SUMMIT MATERIALS INC	44,463
SUN LIFE FINL INC	217,700
SUNCOKE ENERGY INC	20,988

***Teachers' Retirement System of Kentucky
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September 30, 2018***

Domestic & International Equities

Description	Shares / Units
SUNSTONE HOTEL INVESTORS INC	94,189
SUNTRUST BANKS	44,500
SUNTRUST BANKS	402,800
SUPER MICRO COMPUTER INC	12,375
SUPERIOR ENERGY SERVICES INC	26,890
SUPERIOR INDUSTRIES INTL	11,300
SUPERNUS PHARMACEUTICALS INC	17,381
SUPERVALU INC	11,964
SURMODICS INC	3,198
SVB FINANCIAL GROUP	305
SVB FINANCIAL GROUP	5,050
SVB FINANCIAL GROUP	19,417
SYKES ENTERPRISES INC	12,129
SYMANTEC CORP	64,634
SYNAPTICS INC	8,820
SYNCHRONOSS TECHNOLOGIES INC	12,900
SYNCHRONY FINL	69,134
SYNCHRONY FINL	639,442
SYNEOS HEALTH INC	8,723
SYNEOS HEALTH INC	26,568
SYNNEX CORP	5,898
SYNOPSIS INC	14,450
SYNOVUS FINANCIAL CORP	21,600
SYSCO CORP	46,950
T MOBILE US INC	123,270
TABULA RASA HEALTHCARE INC	4,600
TACTILE SYSTEMS TECHNOLOGY I	3,800
TAILORED BRANDS INC	18,527
TAIWAN SEMICONDUCTOR ADR	280,000
TAKE-TWO INTERACTIVE SOFTWARE	11,650
TAKE-TWO INTERACTIVE SOFTWARE	62,561
TANGER FACTORY OUTLET CENTER	19,901
TAPESTRY INC	28,550
TARGET CORP	51,950
TAUBMAN CENTERS INC	12,008
TCF FINANCIAL CORP	33,390
TE CONNECTIVITY LTD	34,400
TE CONNECTIVITY LTD	252,100
TEAM INC	6,043
TECH DATA CORP	6,501
TECHNIPFMC LTD	43,800
TEGNA INC	42,801
TELEDYNE TECHNOLOGIES	5,933
TELEFLEX INC	8,467
TELEFLEX INC	17,543

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
TELEPHONE & DATA SYS INC	21,370
TEMPUR SEALY INTERNATIONAL,	8,605
TENET HEALTHCARE CORP	17,285
TENNANT CO	5,511
TENNECO INC	30,213
TERADATA CORP	19,744
TERADATA CORP	123,547
TERADYNE INC	35,515
TERADYNE INC	194,000
TEREX CORP	15,546
TETRA TECHNOLOGIES INC	50,528
TETRA TECHNOLOGIES INC	17,184
TEXAS CAPITAL BANCSHARES INC	8,302
TEXAS INSTRUMENTS INC	96,550
TEXAS ROADHOUSE INC	11,961
TEXTRON INC	25,400
THE ENSIGN GROUP INC	16,853
THE GREENBRIER COS INC	10,273
THE ULTIMATE SOFTWARE GROUP	5,208
THE ULTIMATE SOFTWARE GROUP	24,089
THERMO ELECTRON CORP	39,700
THERMO ELECTRON CORP	38,449
THIRD POINT REINSURANCE LTD	29,600
THOR INDUSTRIES INC	8,930
TIDEWATER INC NEW	794
TIDEWATER INC NEW	859
TIFFANY & CO	10,500
TILE SHOP HOLDINGS INC	9,400
TIMKEN CO	11,697
TIMKENSTEEL CORP	7,251
TITAN INTERNATIONAL INC	15,017
TIVITY HEALTH INC	8,559
TIVO INC	36,810
TJX COS INC	60,750
TJX COS INC	127,553
TOKYO ELECTRON LTD	232,000
TOKYO ELECTRON LTD	73,600
TOLL BROTHERS INC	28,565
TOMPKINS FINANCIAL CORP	3,031
TOOTSIE ROLL INDUSTRIES	2,305
TOPBUILD CORP	10,825
TOPBUILD CORP	24,601
TORCHMARK CORP	9,650
TORO CO	18,669
TOTAL SA	335,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
TOTAL SA	525,300
TOTAL SYSTEMS SERVICES INC	16,507
TOTAL SYSTEMS SERVICES INC	35,986
TRACTOR SUPPLY CO	12,550
TRACTOR SUPPLY CO	201,400
TRANSDIGM GROUP INC	4,850
TRANSOCEAN LTD	86,608
TRANSUNION	87,003
TRAVELERS COS INC/THE	25,569
TRAVELPORT WORLDWIDE LTD	40,800
TREDEGAR CORP	9,442
TREEHOUSE FOODS INC	8,330
TREX CO INC	18,418
TRI POINTE HOMES	30,218
TRIMBLE NAVIGATION LIMITED	43,321
TRINITY INDUSTRIES	27,242
TRIPADVISOR INC	11,150
TRIPADVISOR INC	74,527
TRIUMPH BANCORP INC	7,200
TRIUMPH BANCORP INC	19,005
TRIUMPH GROUP INC	15,605
TRUEBLUE INC	14,888
TRUECAR INC	77,625
TRUSTCO BANK CORP N Y	20,700
TRUSTMARK CORP	13,763
TTEC HLDGS INC	6,189
TTM TECHNOLOGIES INC	27,106
TUPPERWARE BRANDS CORP	8,945
TWENTY FIRST CENTURY FOX	103,600
TWENTY FIRST CENTY FOX INC	43,000
TWITTER INC	64,250
TYLER TECHNOLOGIES INC	6,129
TYSON FOODS INC CL A	29,150
U.S. SILCA HOLDINGS INC	24,928
UBS ALL COUNTRY WORLD	5,887,199
UBS GROUP AG	918,000
UBS US EQUITY ALPHA RELATION	9,310,640
UDR INC	26,500
UGI CORP	30,064
UGI CORP	88,756
ULTA BEAUTY INC	5,250
ULTA BEAUTY INC	65,900
ULTRA CLEAN HLDS INC	16,665
ULTRAGENYX PHARMACEUTICAL IN	39,669
UMB FINANCIAL CORP	7,092

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018***

Domestic & International Equities

Description	Shares / Units
UMPQUA HOLDINGS CORP	38,791
UNDER ARMOUR INC	17,247
UNDER ARMOUR INC	264,630
UNDER ARMOUR INC	116,646
UNDER ARMOUR INC CL A	18,780
UNIFI INC	5,231
UNIFIRST CORP/MA	4,263
UNIFIRST CORP/MA	9,316
UNION BANKSHARES CORP	25,910
UNION PACIFIC CORP	76,500
UNION PACIFIC CORP	103,500
UNISYS CORP	14,200
UNIT CORP	19,344
UNITED BANKSHARES INC	17,657
UNITED COMMUNITY BANKS	23,497
UNITED CONTL HLDGS INC	23,250
UNITED CONTL HLDGS INC	216,800
UNITED CONTL HLDGS INC	50,682
UNITED FIRE GROUP INC	7,840
UNITED INS HLDGS CORP	6,400
UNITED NATURAL FOOD INC	10,358
UNITED PARCEL SERVICE CL B	68,050
UNITED RENTALS INC	528
UNITED RENTALS INC	8,900
UNITED RENTALS INC	150,522
UNITED RENTALS INC	172,900
UNITED STATES STEEL CORP	37,115
UNITED TECHNOLOGIES CORP	73,100
UNITED TECHNOLOGIES CORP	139,900
UNITED THERAPEUTICS CORP	8,229
UNITEDHEALTH GROUP INC	94,860
UNITEDHEALTH GROUP INC	121,400
UNITEDHEALTH GROUP INC	86,897
UNITEDHEALTH GROUP INC	55,842
UNITI GROUP INC	31,765
UNIVERSAL CORP VA	9,152
UNIVERSAL DISPLAY CORP	60,200
UNIVERSAL ELECTRONICS INC	3,188
UNIVERSAL FOREST PRODUCTS	20,367
UNIVERSAL HEALTH REALTY INCO	3,923
UNIVERSAL HEALTH SERVICES-B	7,750
UNIVERSAL INSURANCE HOLDINGS	10,700
UNUM GROUP	23,825
URAN EDGE PROPERTIES	20,462
URBAN OUTFITTERS INC	16,336

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018***

Domestic & International Equities

Description	Shares / Units
URSTADT BIDDLE PROPERTIES IN	13,255
US BANCORP	151,253
US CONCRETE INC	5,358
US ECOLOGY INC	6,822
US PHYSICAL THERAPY INC	4,626
US PHYSICAL THERAPY INC	7,357
VALERO ENERGY CORP	42,350
VALERO ENERGY CORP	138,300
VALLEY NATIONAL BANCORP	46,198
VALMONT INDUSTRIES INC	3,118
VALVOLINE INC	31,447
VAREX IMAGING CORP	11,580
VARIAN MEDICAL SYSTEMS INC	8,900
VARIAN MEDICAL SYSTEMS INC	31,500
VECTREN CORP	14,630
VEECO INSTRUMENTS INC	11,654
VEEVA SYSTEMS INC	42,251
VENTAS INC	34,779
VERA BRADLEY INC	7,200
VERISIGN INC	9,300
VERISIGN INC	40,105
VERISK ANALYTICS INC	14,700
VERITIV CORP	5,222
VERIZON COMMUNICATIONS	404,564
VERIZON COMMUNICATIONS	157,900
VERIZON COMMUNICATIONS	237,141
VERSUM MATERIALS INC	16,443
VERTEX PHARMACEUTICALS INC	25,050
VERTEX PHARMACEUTICALS INC	86,296
VF CORP	31,300
VF CORP	68,192
VIACOM INC CL B	36,326
VIAD CORP	7,655
VIASAT INC	7,987
VIAVI SOLUTIONS INC	66,240
VICOR CORP	5,100
VIRTUS INVESTMENT PARTNERS I	1,644
VIRTUSA CORP	6,403
VISA INC	175,650
VISA INC	225,176
VISA INC	137,874
VISHAY INTERTECHNOLOGY INC	26,687
VISTA OUTDOOR INC	20,953
VISTEON CORP	5,500
VISTEON CORP	11,259

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
VITAMIN SHOPPE INC	9,100
VONAGE HOLDINGS CORP	60,468
VONAGE HOLDINGS CORP	89,869
VORNADO REALTY TRUST	16,525
VOYA FINL INC	346,910
VULCAN MATERIALS CO	12,798
WABASH NATIONAL CORP	22,411
WABTEC CORP	14,861
WABTEC CORP	79,800
WADDELL & REED FINANCIAL A	26,720
WAGEWORKS INC	10,133
WALGREENS BOOTS ALLIANCE INC	83,700
WALGREENS BOOTS ALLIANCE INC	250,500
WALGREENS BOOTS ALLIANCE INC	191,000
WALKER & DUNLOP INC	9,083
WAL-MART STORES INC	142,399
WASHINGTON FEDERAL INC	14,528
WASHINGTON PRIME GROUP NEW	63,320
WASTE CONNECTIONS INC	850
WASTE CONNECTIONS INC	43,697
WASTE MANAGEMENT INC	39,555
WATERS CORP	7,350
WATSCO INC	5,852
WATTS WATER TECHNOLOGIES INC	8,495
WD-40 CO	4,095
WEBSTER FINANCIAL CORP	16,129
WEC ENERGY GROUP INC	29,676
WEIGHT WATCHERS INTL INC	8,400
WEINGARTEN REALTY INVESTORS	22,611
WELBILT INC	29,496
WELLCARE HEALTH PLANS INC	3,613
WELLCARE HEALTH PLANS INC	4,900
WELLS FARGO & CO	430,591
WELLS FARGO & CO	413,994
WELLTOWER INC	36,550
WENDY'S CO	33,097
WERNER ENTERPRISES INC	7,990
WEST PHARMACEUTICAL SERVICES	13,055
WESTAMERICA BANCORPORATION	8,525
WESTERN ALLIANCE BANCORP	21,610
WESTERN DIGITAL CORP	29,354
WESTERN DIGITAL CORP	233,589
WESTERN UNION CO	46,717
WESTROCK CO	24,054
WEX INC	7,349

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Domestic & International Equities

Description	Shares / Units
WEX INC	44,166
WEYERHAEUSER CORP	74,091
WHIRLPOOL CORP	6,498
WHITE MOUNTAINS INSURANCE GR	2,975
WHITESTONE REIT	12,354
WHITING PETE CORP NEW	24,072
WILDHORSE RESOURCE DEVELOPME	60,358
WILEY (JOHN) & SONS CL A	6,553
WILLIAM LYON HOMES	11,993
WILLIAMS COS	108,069
WILLIAMS SONOMA INC	14,634
WILLIS TOWERS	12,900
WINGSTOP INC	6,765
WINGSTOP INC	30,503
WINNEBAGO INDUSTRIES INC	9,470
WINTHROP REALTY TRUST ESCROW	30,415
WINTRUST FINANCIAL CORP	10,627
WINTRUST FINANCIAL CORP	21,798
WISDOMTREE INVESTMENTS INC	32,193
WNS HOLDINGS LTD	218,000
WOLVERINE WORLD WIDE INC	27,611
WOLVERINE WORLD WIDE INC	55,952
WOODWARD INC	8,186
WORKDAY INC	38,574
WORLD ACCEPTANCE CORP	2,272
WORLD FUEL SERVICES CORP	16,810
WORLD WRESTLING ENTMT INC	6,800
WORLDPAY INC	130,700
WORTHINGTON INDUSTRIES	9,781
WPX ENERGY INC	68,144
WPX ENERGY INC	392,263
WSFS FINANCIAL CORP	32,129
WYNDHAM HOTELS & RESORTS INC	18,264
WYNDHAM WORLDWIDE CORP	18,000
WYNN RESORTS LTD	8,650
XCEL ENERGY INC	48,245
XEROX CORP	22,108
XILINX	24,400
XO GROUP INC	6,163
XPERI CORP	16,525
XYLEM INC	17,950
YANDEX N V	358,000
YELP INC	10,200
YUM BRANDS INC	30,450
YY INC	133,300

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018***

Domestic & International Equities

Description	Shares / Units
ZEBRA TECHNOLOGIES CORP CL A	9,722
ZILLOW GROUP	31,306
ZILLOW GROUP INC	54,640
ZIMMER BIOMET HOLDINGS INC	20,051
ZIONS BANCORPORATION	18,394
ZOETIS INC	47,150
ZTO EXPRESS CAYMAN INC	405,000
ZTO EXPRESS CAYMAN INC	148,200
ZUMIEZ INC	6,800

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

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
AAPLE INC.	2,000,000
AAPLE INC.	3,000,000
ABBOTT LABS	1,095,000
ABBVIE INC	520,000
ABBVIE INC	2,660,000
ABMT	1,501,076
ACE INA HOLDINGS INC	1,102,000
ACTAVIS FUNDING SCS	770,000
ACTAVIS FUNDING SCS	1,885,000
ACTIVISION BLIZZARD	80,000
ACTIVISION BLIZZARD	120,000
ACTIVISION BLIZZARD	1,000,000
ACTIVISION BLIZZARD	1,670,000
ACTIVISION BLIZZARD	1,500,000
ACTIVISION BLIZZARD	2,330,000
ADVOCATE HEALTH CORP	910,000
AEP TEXAS INC	150,000
AEP TRANSMISSION CO	710,000
AGILENT TECHNOLOGIES	3,000,000
ALAMEDA CNTY CA	1,340,000
ALBERTA PROVINCE	2,400,000
ALBERTO-CULVER COMPANY	1,000,000
ALEXANDRIA REAL ESTATE	1,220,000
ALEXANDRIA REAL ESTATE	110,000
ALIBABA	1,000,000
ALLIANT ENERGY FINANCE	680,000
ALPHABET INC	2,000,000
ALTA WIND HOLDINGS LLC	2,448,239
AMERICAN EXPRESS	1,150,000
AMERICAN EXPRESS CO	820,000
AMERICAN EXPRESS CO	3,243,000
AMERICAN EXPRESS CREDIT	2,680,000
AMERICAN EXPRESS CREDIT	2,500,000
AMERICAN HONDA FINANCE	1,330,000
AMERICAN HONDA FINANCE	350,000
AMERICREDIT AUTOMOBILE RECEI	1,560,000
AMPHENOL CORP	1,400,000
AN JOSE CA REDEV AGY SUCCESS	1,015,000
ANGLO AMERICAN CAPITAL	200,000
ANGLO AMERICAN CAPITAL	200,000
ANHEUSER- BUSH	510,000
ANHEUSER-BUSCH INBEV FIN	2,865,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018***

Fixed Income

Description	Par Amount
ANHEUSER-BUSCH INBEV WOR	460,000
ANHEUSER-BUSCH INBEV WORLDWI	2,000,000
APPLE INC	3,000,000
APPLE INC	5,000,000
APPLE INC	5,000,000
APPLE INC	2,000,000
APPLE INC	3,000,000
APPLE INC	2,895,000
APPLE INC	2,625,000
APPLE INC 5/3/23	5,000,000
APPLE INC 5/4/43	1,000,000
APPLE INC.	2,020,000
APPLIED MATERIAL	3,750,000
APPLIED MATERIAL	1,250,000
APPLIED MATERIAL	1,250,000
APPLIED MATERIAL	3,750,000
APTIV PLC	2,692,000
ARC PROPERTIES OPERATING	3,565,000
ARES CAPITAL CORP.	8,000,000
ARLINGTON CNTY VA	2,760,000
ASCENSION HEALTH	1,595,000
AT&T INC	1,000,000
AT&T INC	1,000,000
AT&T INC	535,000
AT&T INC	530,000
AT&T INC	2,140,000
AT&T INC	570,000
AT&T INC 2/15/19	2,000,000
ATLANTIC RICHFIELD CO DEBS	2,000,000
ATMOS ENERGY CORP	3,000,000
AUSTIN TX ISD	1,250,000
AUTONATION, INC	1,660,000
AVALONBAY COMMUNITIES	910,000
BAE SYSTEMS HOLDINGS INC	1,206,000
BAIDU INC	1,750,000
BAIDU INC	1,750,000
BAKER HUGHES A GE CO	840,000
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	2,800,000
BANK OF AMERICA CORP 3/15/19	2,000,000
BANK OF AMERICA CORP 6/1/19	5,000,000
BANK OF AMERICA CREDIT CARD	1,800,000
BANK OF AMERICA FUNDING CORP	1,690,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
BANK OF AMERICA FUNDING CORP	1,500,000
BANK OF AMERICA FUNDING CORP	590,000
BANK OF AMERICA FUNDING CORP	410,000
BANK OF MONTREAL	2,960,000
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	3,005,000
BANK OF NY MELLON CORP	750,000
BANK OF NY MELLON CORP	3,200,000
BARCLAYS PLC-SPONS ADR	3,075,000
BAYER US FINANCE	800,000
BAYER US FINANCE LLC	1,020,000
BB&T CORPORATION	1,005,000
BB&T CORPORATION	3,340,000
BECTON DICKINSON	569,000
BEECHWOOD KY ISD	2,000,000
BELLEVUE	705,000
BERKSHIRE HATHAWAY	4,000,000
BERKSHIRE HATHAWAY	3,000,000
BERKSHIRE HATHAWAY INC	2,000,000
BERRYTOWN APTS KY 221D4	512,841
BLACK HILLS CORP	1,120,000
BLACK HILLS CORP	580,000
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	170,000
BMW US CAPITAL LLC	920,000
BMW US CAPITAL LLC	5,000,000
BMW US CAPITAL LLC	7,000,000
BMW US CAPITAL LLC	2,836,000
BNP PARIBAS	1,180,000
BOARDWALK PIPELINES LLC	1,294,000
BOOKING HOLDINGS	3,250,000
BOSTON PROPERTIES LP	485,000
BOSTON PROPERTIES LP	1,435,000
BOSTON PROPERTIES LP	2,930,000
BOSTON UNIVERSITY	3,000,000
BP CAPITAL MARKETS 9/26/23	2,000,000
BP CAPITAL MARKETS PLC	370,000
BRANCH BANKING & TRUST	500,000
BRASKEM AMERICA FINANCE	1,700,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
BROCKTON MA GEN OBLIGATION B	1,020,000
BROWARD CO FL SCHOOL BOARD	9,000,000
BROWARD CO FL SCHOOL BOARD	2,000,000
BROWN FORMAN CORP	2,100,000
BROWN-FORMAN CORP	3,297,000
BROWN-FORMAN CORP	1,110,000
BROWN-FORMAN CORP	2,000,000
BROWN-FORMAN CORP.	2,000,000
BROWN-FORMAN CORP.	1,000,000
BURLINGTN NORTH SANTA FE	2,350,000
BURLINGTON NORTH SANTA FE	1,700,000
BURLINGTON NORTH SANTA FE 9/	2,000,000
BURLINGTON NOTHERN SANTA FE	2,000,000
BWAY MORTGAGE TRUST	1,068,232
CAMPBELL & KENTON COS., KY S	1,000,000
CANADIAN NATIONAL RESOURCES	619,000
CANADIAN PACIFIC RR CO	1,000,000
CAPITAL ONE FINANCIAL CORP	360,000
CAPITAL ONE NA	1,100,000
CARDINAL HEALTH INC	1,000,000
CARE CAPITAL PROPERTIES	1,576,000
CARGILL INC	1,888,000
CARGILL INC 144A SR NOTES	2,000,000
CARGILL INCORPORATED	190,000
CARGILL INCORPORATED	490,000
CARLISLE CO KY SD FIN CORP	1,840,000
CATERPILLAR FINANCIAL SERVIC	980,000
CATERPILLAR FINL SERVICE	630,000
CATERPILLAR FINL SERVICE	500,000
CATERPILLAR FINL SERVICE	3,440,000
CATERPILLAR INC	5,000,000
CATERPILLAR INC	2,000,000
CATHOLIC HEALTH INITIATIVES	2,750,000
CELGENE CORP	2,128,000
CENOVUS ENERGY INC	2,692,000
CHARLES SCHWAB COR	525,000
CHARLES SCHWAB COR	780,000
CHARLES SCHWAB CORP	2,000,000
CHARLES SCHWAB CORP	2,000,000
CHARTER COMM OPT LLC/CAP	2,125,000
CHEVRON CORP	4,000,000
CHEVRON CORP.	1,250,000
CHEVRON PHILLIPS CHEM CO	730,000
CHICAGO IL GO	275,000
CHILDREN'S HOSPITAL CORP	800,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
CHURCH & DWIGHT CO INC	3,339,000
CHURCH & DWIGHT CO INC	4,000,000
CIMAREX ENERGY CO	470,000
CINCINNATI FINANCIAL CORP DE	2,500,000
CINCINNATI FINANCIAL CORP DE	2,000,000
CINTAS CORPORATION NUMBER 2	1,700,000
CISCO SYSTEMS INC	3,000,000
CISCO SYSTEMS INC	1,000,000
CITIBANK	3,000,000
CITIBANK	5,000,000
CITIGROUP	2,700,000
CITIGROUP	1,800,000
CITIGROUP COMMERCIAL MORTGAG	1,930,000
CITIGROUP INC 1/14/22	1,050,000
CITIGROUP INC 6/1/25	2,000,000
CITIGROUP INCORPORATED	1,000,000
CITIGROUP INCORPORATED	1,000,000
CITIGROUP INCORPORATED	520,000
CITIGROUP INCORPORATED	310,000
CITIGROUP INCORPORATED	300,000
CITIGROUP INCORPORATED	760,000
CITIGROUP INCORPORATED	230,000
CITIZENS BANK NA/RI	410,000
CITIZENS BANK NA/RI	410,000
CITY OF OWENSBORO KY	2,580,000
CITY OF OWENSBORO KY	1,315,000
CITY OF PADUCAH KY	3,255,000
CLARK CO KY SDFC	2,000,000
CLEVELAND CLINIC FOUND	1,000,000
CLOROX COMPANY	280,000
CME GROUP INC	3,650,000
COCA-COLA	2,370,000
COCA-COLA	5,500,000
COCA-COLA CO	5,000,000
COLUMBIA PIPELINE GROUP	2,250,000
COMCAST CORP	2,870,000
COMCAST CORP	1,358,000
COMCAST CORPORATION	832,000
COMCAST CORPORATION	780,000
COMM MORTGAGE TRUST	2,305,000
COMM MORTGAGE TRUST	2,350,000
COMM MORTGAGE TRUST	1,250,000
COMM MORTGAGE TRUST	2,535,000
COMM MORTGAGE TRUST	3,125,000
COMM MORTGAGE TRUST	1,882,154

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018***

Fixed Income

Description	Par Amount
COMM MORTGAGE TRUST	1,830,000
COMMONWEALTH BANK OF AUSTRAL	5,000,000
COMMONWEALTH BK AUSTR NY	4,000,000
CONNECTICUT ST GO	355,000
CONOCOPHILLIPS COMPANY	385,000
CONSTELLATION BRANDS	4,000,000
CONSTELLATION BRANDS	2,525,000
CONSTELLATION BRANDS	1,584,000
CONSTELLATION BRANDS INC	3,800,000
COOPERATIEVE CENTRALE RAIFFE	5,000,000
COOPERATIEVE RABOBANK UA	380,000
CORNING INCORPORATED	467,000
COSTCO	1,438,000
COSTCO WHOLESALE CORP	9,517,000
CPC INTERNATIONAL INC DEBS	5,000,000
CRANE CO	1,000,000
CREDIT SUISS NEW YORK	2,000,000
CREDIT SUISSE	1,000,000
CREDIT SUISSE GROUP AG	370,000
CREDIT SUISSE GROUP AG	405,000
CREDIT SUISSE GROUP AG	250,000
CRH AMERICA FINANCE INC	240,000
CRH AMERICA FINANCE INC	290,000
CRH AMERICA FINANCE INC	2,280,000
CROWLEY BLUE WTR PARTNERS	1,378,000
CROWN CASTLE INTL CORP	5,000,000
CROWN CASTLE INTL CORP	3,315,000
CSX CORP	1,500,000
CSX CORP	4,500,000
CUYAHOGA CNTY OH	1,355,000
CVS CORP	1,350,000
CVS CORP	3,630,000
CVS CORPORATION	400,000
CVS HEALTH CORP	1,970,000
CVS HEALTH CORP	310,000
DAIMLER FINANCE NA LLC	1,865,000
DALLAS TX AREA RAPID TRANSIT	3,000,000
DANVILLE KY	755,000
DANVILLE KY	320,000
DEERE & COMPANY	5,000,000
DENVER CITY & CNTY CO SCH DI	750,000
DEPT OF HOUSING & URBAN DEVL	1,790,000
DEPT OF HOUSING & URBAN DEVL	2,200,000
DIAGEO CAPITAL PLC	550,000
DIAMOND 1 FIN/DIAMOND 2	3,035,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018***

Fixed Income

Description	Par Amount
DIGITAL REALTY TRUST LP	630,000
DISCOVERY COMMUNICATIONS 6/1	3,000,000
DISCOVERY COMMUNICATIONS 8/1	2,000,000
DOLLAR TREE INC	1,868,000
DTE ENERGY COMPANY	3,521,000
DUKE ENERGY CAROLINAS	1,400,000
DUKE ENERGY PROGRESS INC	1,352,000
DUKE ENERGY PROGRESS INC	1,800,000
DUKE ENERGY PROGRESS LLC	660,000
DUKE REALTY CORPORATION	900,000
DUKE REALTY CORPORATION	520,000
DUKE UNIVERSITY	1,000,000
DUKE UNIVERSITY	1,000,000
DUKE UNIVERSITY HEALTH	805,000
EAGLE MATERIALS INC	2,876,000
EATON CORP	710,000
EATON CORP	430,000
ECOLAB INC	620,000
ECOLAB INC	360,000
ECOLAB INC	1,109,000
ECOLAB INC 12/8/41	136,000
EL PASO TX GO	1,000,000
ELI LILLY & CO	4,850,000
EMBRAER NETHERLANDS FINA	1,256,000
EMBRAER NETHERLANDS FINA	1,255,000
EMD FINANCE	1,040,000
EMERSON ELECTRIC CO	2,000,000
ENBRIDGE INC	1,800,000
ENERGY TRANSFER PARTNERS	934,000
ENERGY TRANSFER PARTNERS	2,307,000
ENTERGY ARKANSAS INC	1,000,000
ENTERGY TEXAS INC	1,250,000
ENTERPRISE PRODUCTS OPER	220,000
ENTERPRISE PRODUCTS OPER	600,000
ENTERPRISE PRODUCTS OPER	400,000
EOG RESOURCES	2,000,000
EOG RESOURCES	1,000,000
EOG RESOURCES	2,021,000
EQUIFAX INCORPORATED	580,000
ERP OPERATING LP	530,000
EXPRESS SCRIPTS INC	1,906,000
EXPRESS SCRIPTS INC	394,000
EXXON MOBIL CORPORATION	1,000,000
FANNIE MAE	1,957,821
FANNIE MAE 30 YR.	4,316,760

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
FANNIE MAE 30 YR. (#2)	3,042,812
FANNIE MAE POOL	1,500,000
FANNIE MAE POOL	3,155,623
FANNIE MAE POOL	1,005,858
FANNIE MAE POOL	3,321,393
FANNIE MAE POOL	924,861
FANNIE MAE POOL	4,348,283
FANNIE MAE POOL	2,803,709
FANNIE MAE POOL	3,587,398
FANNIE MAE POOL	3,333,492
FANNIE MAE POOL	2,712,701
FANNIE MAE POOL	3,244,172
FANNIE MAE POOL	3,601,926
FANNIE MAE POOL	3,800,000
FANNIE MAE POOL	1,797,830
FANNIE MAE POOL	1,839,507
FANNIE MAE POOL	2,695,773
FEDERAL EXPRESS CORPORATION	183,000
FEDERAL FARM CREDIT BANK	4,500,000
FEDERAL FARM CREDIT BANK	3,000,000
FEDERAL HOME LOAN BANK	5,000,000
FEDERAL HOME LOAN BANK	5,000,000
FEDERAL HOME LOAN BANK	4,000,000
FEDERAL HOME LOAN BANK	7,345,000
FEDERAL HOME LOAN BANK	10,000,000
FEDERAL HOME LOAN BANK	5,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL REALTY INVT TR	925,000
FEDEX CORP	2,035,000
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	252,233
FG G04388	433,899
FGLMC	1,430,907
FGLMC	1,382,477
FGLMC	1,638,461
FGLMC	1,503,226
FGLMC	1,416,879
FGLMC	1,103,260
FHLMC (GOLD) POOL # A42105	273,902
FHLMC (GOLD) POOL # A47480	245,789
FHLMC (GOLD) POOL # A48616	55,054
FHLMC (GOLD) POOL # FGP28000	1,782,547
FHLMC (GOLD) POOL # G08122	197,214

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
FHLMC (GOLD) POOL # G11850	66,955
FHLMC (GOLD) POOL # G12438	51,868
FHLMC (GOLD) POOL # N31304	110,775
FHLMC MULTIFAMILY STRUCTURED	2,383,000
FHLMC POOL # A34672 (MTGS KY	129,363
FHLMC POOL # G11773	72,292
FHLMC POOL # G11773	49,515
FIDELITY NATIONAL	528,000
FIDELITY NATL FINANCIAL	1,800,000
FIFTH THIRD BANCORP	2,300,000
FIFTH THIRD BANK	575,000
FIRST UNION CORP SUB DEBS	2,000,000
FIRST UNION CORP SUB DEBS	1,000,000
FISERV INCORPORATED	1,320,000
FLEMING CO., KY SDFC	5,000,000
FLORIDA GAS TRANSMISSION	900,000
FN 932227	277,608
FN AM8949	5,277,351
FN AN3706	7,410,000
FN AN7825	4,946,481
FN AN8258	5,000,000
FNMA AN0918	4,857,439
FNMA BONDS	4,000,000
FNMA DUS STONE WATER PK	8,000,000
FNMA POOL # 124921	27,825
FNMA POOL # 251752	5,532
FNMA POOL # 254688	85,238
FNMA POOL # 254688	36,531
FNMA POOL # 256089	1,359,811
FNMA POOL # 256181	248,134
FNMA POOL # 266220	31,953
FNMA POOL # 313644	40,221
FNMA POOL # 456258	87,332
FNMA POOL # 457075	52,160
FNMA POOL # 503689	13,872
FNMA POOL # 521220	19,497
FNMA POOL # 604970	147,593
FNMA POOL # 655866 (MTGS KY)	132,093
FNMA POOL # 676821 (MTGS KY)	153,897
FNMA POOL # 745085	2,952
FNMA POOL # 745128	15,931
FNMA POOL # 755598	286,747
FNMA POOL # 755598	286,747
FNMA POOL # 763651	133,292
FNMA POOL # 763651	133,292

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
FNMA POOL # 763722	124,083
FNMA POOL # 809741 (MTGS KY)	64,059
FNMA POOL # 809862 (MTGS KY)	10,924
FNMA POOL # 874195 DUS	1,425,964
FNMA POOL # 901683	60,208
FNMA POOL # 902823	128,868
FNMA POOL # 942887	165,873
FNMA POOL # 944608	65,826
FNMA POOL AM7892	2,282,960
FNMA POOL AN0502	1,600,000
FNMA POOL AN4377	1,430,906
FOOTHILL-DE ANZA CA CMNTY CL	745,000
FORD CREDIT AUTO LEASE TRUST	1,850,000
FORD CREDIT AUTO OWNER TRUST	2,940,000
FORD MOTOR	1,791,000
FORD MOTOR CREDIT	200,000
FORD MOTOR CREDIT	600,000
FORD MOTOR CREDIT	2,000,000
FOREST LABORATORIES INC	1,885,000
FORT KNOX MILITARY HOUSING	5,239,639
FORTIS INC	2,776,000
FORTIVE CORPORATION	1,000,000
FORTUNE BRANDS HOME & SE	210,000
FREDDIE MAC	2,000,000
FREDDIE MAC	3,000,000
FREDDIE MAC - SCRT	690,753
FREEPORT-MCMORAN C & G	2,000,000
GATX CORP	1,000,000
GATX CORP	2,600,000
GE CAPITAL INTERNATIONAL	3,085,000
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 MILLS INC	580,000
GENERAL MILLS INCORPORATED	500,000
GENERAL MOTORS FINL CO	1,188,000
GENERAL MOTORS FINL CO	2,943,000
GENERAL MOTORS FINL CO	2,485,000
GEORGETOWN UNIV DC	555,000
GEORGETOWN UNIV DC	1,155,000
GEORGETOWN UNIV DC	595,000
GLAXOSMITHKLINE CAPITAL	800,000
GN 698276	559,907

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
GNMA MTG POOL # 417322	54,047
GNMA MTG POOL # 417322	39,735
GNMA MTG POOL # 448386	109,851
GNMA MTG POOL # 457859	252,785
GNMA MTG POOL # 486228	14,093
GNMA MTG POOL # 499991	64,021
GNMA MTG POOL # 539783	35,271
GNMA MTG POOL # 570491	68,744
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	270,000
GOLDMAN SACHS GROUP INC	910,000
GOLDMAN SACHS GROUP INC	530,000
GOLDMAN SACHS GROUP INC	665,000
GOLDMAN SACHS GROUP INC	2,000,000
GOLDMAN SACHS GROUP INC	3,000,000
GOLDMAN SACHS GROUP INC	2,800,000
GOLDMAN SACHS GROUP INC	2,000,000
GRAYSON CO KY SDFC	1,920,000
GREAT PLAINS ENERGY, INC.	2,000,000
GREAT RIVER ENERGY	8,429,775
GREAT RIVER ENERGY	4,214,888
GRUPO BIMBO SAB DE CV	2,950,000
GS MORTGAGE SECURITIES TRUST	1,000,000
GS MORTGAGE SECURITIES TRUST	1,300,000
GS MORTGAGE SECURITIES TRUST	2,118,171
GS MORTGAGE SECURITIES TRUST	1,565,546
GSMS 2010-C1 A1	215,359
GSMS 2010-C1 A1	215,359
GUARDIAN LIFE GLOB FUND	1,000,000
GULFSTREAM NATURAL GAS	1,040,000
HALFMOON PARENT INC	1,000,000
HALFMOON PARENT INC	2,244,000
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 TRUST OF AMER	220,000
HEATHROW FUNDING LTD 144A	5,800,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
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
HIDALGO CNTY TX	645,000
HOME DEPOT	1,593,000
HONEYWELL INTERNATIONAL INC	2,000,000
HONOLULU CITY & CNTY HI	870,000
HOUSTON TEX	750,000
HOUSTON TX UTILITY SYS REVEN	515,000
HP ENTERPRISE CO	610,000
HSBC HOLDINGS PLC	1,000,000
HSBC HOLDINGS PLC	1,500,000
HSBC HOLDINGS PLC	225,000
HSBC HOLDINGS PLC	275,000
HSBC HOLDINGS PLC	260,000
HSBC HOLDINGS PLC	270,000
HSBC HOLDINGS PLC-SPONS	2,950,000
HUNTINGTON BANCSHARES INC	3,465,000
HUNTINGTON NATIONAL BANK	780,000
HUNTINGTON NATIONAL BANK	2,580,000
IBM CORP DEBS	6,000,000
IBM CORPORATION	1,650,000
IBM CREDIT CORP	350,000
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	145,000
INDIANA UNIV HEALTH INC	705,000
INDIANAPOLIS IN LOC PUB IMP	5,000,000
INDIANAPOLIS, IN	1,000,000
INTEGRYS ENERGY	91,599
INTEL CORP	750,000
INTERNATIONAL PAPER COMPANY	1,000,000
INTERPUBLIC GROUP	2,072,000
INTERSTATE POWER & LIGHT	610,000
IOWA SPECIAL PROGRAM REVENUE	6,250,000
ITC HOLDINGS CORP	560,000
JACKSON CO KY SD	2,480,000
JM SMUCKER CO	2,000,000
JOHN DEERE CAPITAL	715,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018***

Fixed Income

Description	Par Amount
JOHN DEERE CAPITAL	405,000
JOHNSON & JOHNSON	1,330,000
JOHNSON & JOHNSON	4,000,000
JOHNSON & JOHNSON	10,000,000
JOHNSON & JOHNSON	6,550,000
JOHNSON & JOHNSON	7,000,000
JOHNSON & JOHNSON	3,000,000
JOHNSON & JOHNSON DEBS	3,300,000
JOHNSON CONTRIOLS INC	1,000,000
JOHNSON CONTRIOLS INC	1,000,000
JOHNSON CONTROLS	2,000,000
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	820,000
JP MORGAN CHASE & COMPANY	540,000
JP MORGAN CHASE 2016NINEAL M	1,849,000
JP MORGAN CHASE COMM MTG	2,436,672
JP MORGAN CHASE COMMERCIAL M	1,658,346
JP MORGAN CHASE COMMERCIAL M	1,848,963
JPMORGAN CHASE & CO	410,000
JPMORGAN CHASE & CO	260,000
JPMORGAN CHASE & CO	740,000
JPMORGAN CHASE & CO	2,000,000
JPMORGAN CHASE & CO	2,000,000
JPMORGAN CHASE & CO	3,465,000
JPMORGAN CHASE & CO	2,400,000
KAISER FOUNDATION HOSPITAL	5,000,000
KELLOGG COMPANY	510,000
KENTUCKY HIGHER EDUC ST LOAN	1,663,271
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	1,735,000
KENTUCKY RURAL WATER FINANCE	2,170,000
KENTUCKY ST RURAL WTR FIN CO	715,000
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

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018***

Fixed Income

Description	Par Amount
KENTUCKY UTILITIES CO	3,000,000
KERR-MCGEE CORPORATION	700,000
KEY BANK NA	345,000
KEY BANK NA	570,000
KEY CORP	260,000
KIMCO REALTY COR	800,000
KIMCO REALTY COR	720,000
KIMCO REALTY CORP	1,550,000
KINDER MORGAN PARTNERS	2,000,000
KING INTERNATIONAL LEASING L	1,562,906
KIRBY CORPORATION	2,000,000
KIRBY CORPORATION	5,000,000
KIRBY CORPORATION	3,000,000
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
KRAFT HEINZ FOODS CO	340,000
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	900,000
KY STATE PROPERTY & BLDG COM	6,000,000
LEGGETT & PLATT INC	1,500,000
LEGGETT & PLATT INC	3,000,000
LEXINGTON - FAYETTE COUNTY	2,795,000
LEXINGTON-FAYETTE URBAN COUN	7,580,000
LIBERTY MUTUAL GROUP	1,000,000
LIBERTY PROPERTY LP	1,250,000
LIBERTY PROPERTY LP	500,000
LINCOLN W HAYMARKET NE JT PU	1,000,000
LLOYDS BANKING GROUP PLC	3,376,000
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 GAS & ELECTRIC	811,000
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
M&T BANK CORPORATION	510,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
MA HEALTH & ED FAC (HARVARD)	5,000,000
MA INSTITUTE OF TECH.	1,465,000
MA INSTITUTE OF TECH.	2,000,000
MADISON AVENUE T201511MD	2,600,000
MAGELLAN MIDSTREAM PARTNERS	820,000
MANUF & TRADERS TRUST CO	550,000
MANUF & TRADERS TRUST CO	840,000
MARATHON OIL CORPORATION	890,000
MARATHON PETROLEUM CORP	1,000,000
MARIN CA CMNTY CLG DIST	1,000,000
MARSH & MCLENNAN COS INC	1,045,000
MASS INSTITUTE OF TECH	230,000
MASS INSTITUTE OF TECH	1,400,000
MASS INSTITUTE OF TECH	150,000
MASS MUTUAL GLOBAL FUNDING	1,200,000
MASSACHUSETTS ST	1,500,000
MASTERCARD INC	1,200,000
MAXIM INTERGRATED PRODUCT	200,000
MAXIM INTERGRATED PRODUCT	940,000
MAYO CLINIC	1,150,000
MCCORMICK & CO	1,100,000
MCCRACKEN CNTY KENTUCKY	765,000
MCCRACKEN CNTY KENTUCKY	1,210,000
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
MCDONALD'S CORPORATION	90,000
MCDONALD'S CORPORATION	990,000
MCDONALD'S CORP	1,611,000
MCKESSON CORP	3,000,000
MEDTRONIC INC	1,380,000
MEDTRONIC INC.	3,250,000
MEDTRONIC INC.	2,250,000
MEMORIAL SLOAN-KETTERING	1,060,000
MERCK & CO	3,435,000
MERCK & CO	5,000,000
MERCK & CO INC	1,000,000
METROPOLITAN LIFE 144 A SURP	2,590,000
MICROCHIP TECHNOLOGY INC	600,000
MICROSOFT CORP	740,000
MICROSOFT CORP	5,000,000
MICROSOFT CORP	6,000,000
MICROSOFT CORP	5,000,000
MICROSOFT CORP	1,111,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
MID-AMERICA APARTMENTS	790,000
MID-AMERICA APARTMENTS L	538,000
MID-AMERICA APARTMENTS L	74,000
MIDAMERICAN ENERGY CO	1,090,000
MIDAMERICAN ENERGY CO	730,000
MIDCONTINENT EXPRESS PIPELIN	1,426,000
MIDLAND COGENERATION	3,199,520
MISSISSIPPI DEVELOPMENT BANK	3,000,000
MITSUBISHI UFJ FIN GRP	250,000
MITSUBISHI UFJ FIN GRP	830,000
MITSUBISHI UFJ FIN GRP	480,000
MMAF EQUIPMENT FINANCE LLC	2,265,000
MONDELEZ INTERNATIONAL	620,000
MONONGAHELA POWER CO	1,095,000
MOODY'S CORP	2,184,000
MORGAN STANLEY	1,000,000
MORGAN STANLEY	680,000
MORGAN STANLEY	910,000
MORGAN STANLEY	500,000
MORGAN STANLEY	600,000
MORGAN STANLEY	5,000,000
MORGAN STANLEY	3,000,000
MORGAN STANLEY	4,059,000
MORGAN STANLEY	2,300,000
MORGAN STANLEY CPAITAL I TR	2,100,000
MPLX LP	340,000
MT LEBANON CEDARS KY 223A7	392,316
MUELLER INDUSTRIES INC	110,000
NATIONAL RETAIL PROP INC	330,000
NATIONAL RURAL UTIL CORP	2,000,000
NATIONAL RURAL UTIL CORP	3,000,000
NEW YORK CITY NY TRANSITIONA	1,250,000
NEW YORK CITY NY TRANSITIONA	500,000
NEW YORK LIFE GLOBAL FDG	3,000,000
NEW YORK ST URBAN DEV CORP R	505,000
NEWCREST FINANCE	3,000,000
NEWCREST FINANCE	2,000,000
NEWCREST FINANCE PTY LTD	515,000
NEWCREST FINANCE PTY LTD	155,000
NEWCREST FINANCE PTY LTD	258,000
NEWCREST FINANCE PTY LTD	105,000
NEWCREST FINANCE PTY LTD.	2,000,000
NEXTERA ENERGY CAPITAL	1,094,000
NGPL PIPE LLC	1,697,000
NIKE INC	2,800,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
NORDDEUTSCHE LANDESBANK	2,000,000
NORFOLK SOUTHERN CORP	2,000,000
NORFOLK SOUTHERN CORPORATION	580,000
NORTHERN STATES POWER	607,000
NORTHERN STATES PWR-WISC	1,490,000
NORTHROP GRUMMAN CORP	575,000
NORTHROP GRUMMAN CORP	225,000
NORTHROP GRUMMAN CORP	2,000,000
NORTHROP GRUMMAN CORP	3,000,000
NORTHROP GRUMMAN CORP	4,000,000
NORTHSTAR EDUCATION FIN 2005	1,985,869
NORTHWESTERN MUTUAL LIFE	1,500,000
NORTHWESTERN UNIVERSITY	2,640,000
NOVANT HEALTH INC	10,000,000
NUCOR CORP	2,000,000
NUTRIEN LTD	3,000,000
NUTRIEN LTD	2,000,000
NY & PRESBYTERIAN HOSPIT	600,000
NY & PRESBYTERIAN HOSPIT	1,000,000
OCCIDENTAL PETROLEUM COR	930,000
OCCIDENTAL PETROLEUM CORP	500,000
OCCIDENTAL PETROLEUM CORP	2,500,000
OHANA MILITARY COMM. LLC	4,747,325
OHIO NATIONAL FINANCIAL	2,000,000
OKLAHOMA GAS & ELECTRIC NOTE	2,000,000
OMAHA PUBLIC FACILITIES	700,000
ONCOR ELECTRIC DELIVERY CO	1,645,000
ONTARIO (PROVINCE OF)	10,000,000
ONTARIO PROVINCE OF	2,390,000
ORACLE CORP	1,000,000
ORACLE CORP	300,000
ORACLE CORP	776,000
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	870,750
OVERSEAS PRIVATE INVESTMENT	895,462
OWENSBORO KY ELEC LT & PWR R	2,565,000
PACIFIC GAS & EL	940,000
PACIFIC GAS & ELECTRIC	2,000,000
PACIFIC GAS & ELECTRIC	1,000,000
PACIFICORP	500,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018***

Fixed Income

Description	Par Amount
PACIFICORP	385,000
PACIFICORP	2,804,000
PACKAGING CORP OF AMERIC	280,000
PACKAGING CORP OF AMERIC	621,000
PADUCAH KY GO BD 6/1/24	1,920,000
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
PECO ENERGY CO	1,100,000
PEPSICO	7,000,000
PETROLEOS MEXICANOS	1,512,500
PETROLEOS MEXICANOS	555,000
PETROLEOS MEXICANOS	2,040,000
PETROLEOS MEXICANOS	1,000,000
PETROLEOS MEXICANOS	1,995,000
PFIZER INC	2,000,000
PFIZER INC	5,540,000
PFIZER INC.	7,000,000
PHILLIPS 66	990,000
PIEDMONT NATURAL GAS NOTES	2,000,000
PIPELINE FUNDING CO	9,488,000
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	250,000
PNC BANK NA	775,000
PNC BANK NA	2,000,000
PNC BANK NA	2,607,000
PNC BANK NA	143,000
PORT OF MORROW OR TRANSMISSI	1,000,000
PORTLAND GENERAL ELECTRIC	846,000
PORTUGAL GOVERNMENT INTER 14	2,800,000
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-ESOP DEBS	306,471
PROLOGIS INC	145,000
PROV ST JOSEPH HLTH OBL	625,000
PROVINCE OF ALBERTA	4,000,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
PROVINCE OF ALBERTA	4,000,000
PRUDENTIAL FINANCIAL	2,053,000
PUBLIC SERVICE ELECTRIC	1,000,000
PUBLIC SERVICE ELECTRIC	1,000,000
PUBLIC SERVICE ELECTRIC & GA	1,000,000
PUBLIC SERVICE ELECTRIC & GA	400,000
QUALCOMM	2,550,000
QWEST CORP	1,532,000
RABOBANK NEDERLAND NY	1,295,000
RAYONIER INC	1,000,000
REALTY INCOME CORP	1,020,000
REALTY INCOME CORP	750,000
RECKITT BENCKISER TSY	600,000
REGIONS BANK SUB NOTES	5,000,000
REGIONS FINANCIAL CORP	830,000
RELX CAPITAL INC	510,000
REPUBLIC OF COLUMBIA	1,396,000
REPUBLICA ORIENT URUGUAY	1,678,000
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
ROCHE HLDGS INC	920,000
ROCHESTER GAS & ELECTRIC	1,000,000
ROCKWELL COLLINS INC	640,000
ROGERS COMMUNICATIONS INC	940,000
ROGERS COMMUNICATIONS INC	632,000
ROLLS ROYCE PLC	2,000,000
ROLLS ROYCE PLC	2,000,000
ROLLS-ROYCE PLC	200,000
ROPER TECHNOLOGIES INC	50,000
ROPER TECHNOLOGIES INC	660,000
ROYAL BANK OF CANADA	490,000
ROYAL BANK OF CANADA	1,864,000
S&P GLOBAL INC	1,800,000
SABINE PASS LIQUEFACTION	2,400,000
SABMILLER HOLDINGS INC	1,000,000
SACRAMENTO CA MUN UTIL DIST	4,000,000
SAN ANTONIO TX ELECTRIC & GA	2,100,000
SAN DIEGO G & E	605,000
SAN JUAN CAPISTRANO CA	420,000
SAN JUAN CAPISTRANO CA	580,000
SAN JUAN CAPISTRANO CA	800,000
SANOFI	1,550,000
SANTA ROSA LEASING LLC	857,014

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
SBA PARTICIPATION CERTIFICAT	2,814,009
SBA PARTICIPATION CERTIFICAT	2,460,961
SBA PARTICIPATION CERTIFICAT	2,116,684
SBA PARTICIPATION CERTIFICAT	730,000
SBA PARTICIPATION CERTIFICAT	980,000
SBA PARTICIPATION CERTIFICAT	1,000,000
SBA TOWER TRUST	2,105,000
SBAP 2005-20L 1	808,330
SBAP 2006-20H 1	813,165
SBAP 2006-20I 1	107,342
SBAP 2006-20J 1	734,172
SBAP 2007-20B 1	391,728
SBAP 2007-20I 1	373,865
SBAP 2008-20B 1	917,738
SBAP 2008-20C 1	612,642
SBIC 2011-10A 1	1,480,062
SCHLUMBERGER FIN CA	400,000
SCHLUMBERGER INVESTMENT	540,000
SEMPRA ENERGY	245,000
SEMT	1,176,081
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	117,881
SHERWIN-WILLIAMS CO	620,000
SHERWIN-WILLIAMS CO	800,000
SHIRE ACQ INV IRELAND DA	1,100,000
SHIRE ACQ INV IRELAND DA	3,030,000
SIEMENS FINANCIERINGSMAT	950,000
SIEMENS FINANCIERINGSMAT	650,000
SIMON PROPERTY GROUP	400,000
SIMON PROPERTY GROUP	2,000,000
SIMON PROPERTY GROUP LP	250,000
SL GREEN OPERATING PARTN	2,500,000
SMALL BUSINESS ADMINISTRATIO	1,988,974
SMALL BUSINESS INVESTMENT CO	741,865
SMALL BUSINESS INVESTMENT CO	2,107,724
SMALL BUSINESS INVESTMENT CO	2,530,771
SMALL BUSINESS INVESTMENT CO	2,125,275
SMALL BUSINESS INVESTMENT CO	4,560,000
SONIC CAPITAL LL20111A	1,316,186
SOUTH CAROLINA STUDENT LOAN	2,900,000
SOUTHERN BAPTIST HOSPITA	750,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
SOUTHERN CALIFORNIA EDISON	680,000
SOUTHERN CALIFORNIA EDISON	801,000
SOUTHERN CALIFORNIA EDISON	550,000
SOUTHERN NATURAL GAS	1,000,000
SOUTHTRUST BANK BIRMINGHAM N	2,000,000
SOUTHTRUST BANK BIRMINGHAM N	2,000,000
SPIRIT REALTY LP	1,758,000
STANFORD HEALTH CARE	1,340,000
STANFORD UNIVERSITY	345,000
STATE OF WISCONSIN	1,000,000
STRYKER CORP	2,000,000
STRYKER CORP	1,000,000
STRYKER CORP	7,000,000
SUNTRUST BANK	700,000
SUNTRUST BANK	500,000
SUNTRUST BANK BONDS	458,000
SUNTRUST BANKS INC	3,200,000
SUNTRUST BANKS INC DEBS	6,000,000
SUNTRUST BANKS INC SUB NOTES	3,500,000
SUZANO AUSTRIA GMBH	3,546,000
TAGUA LEASING LLC	1,401,459
TEACHERS INSUR & ANNUITY	1,300,000
TELECOM ITALIA SPA	3,000,000
TEXAS CHILDRENS HOSPITAL	1,000,000
TEXAS HEALTH RESOURCES	1,375,000
TEXAS INSTRUMENTS	3,000,000
TEXAS INSTRUMENTS	5,000,000
TEXAS INSTRUMENTS INC	2,000,000
TEXAS INSTRUMENTS INC	1,500,000
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	250,000
TEXAS ST A & M UNIV SYS BRD	550,000
THERMO ELECTRON CORPORATION	650,000
THERMO ELECTRON CORPORATION	1,280,000
THERMO FISHER SCIENTIFIC	1,160,000
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
TORONTO-DOMINION BANK	1,420,000
TOTAL CAPITAL INTL SA	1,500,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
TOWD POINT MORTGAGE TRUST	1,509,422
TOWD POINT MORTGAGE TRUST	2,770,724
TOYOTA	1,860,000
TOYOTA MOTOR CORP	1,070,000
TOYOTA MOTOR CREDIT CORP	830,000
TOYOTA MOTOR CREDIT CORP	790,000
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.	1,000,000
TYCO ELECTRONICS GROUP S	1,250,000
TYSON FOODS INC	1,570,000
TYSON FOODS, INC.	1,000,000
U S TREAS BD STRIPPED PRIN P	7,000,000
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	12,500,000
U S TREASURY	7,000,000
U S TREASURY	4,000,000
U S TREASURY	24,000,000
U S TREASURY	20,000,000
U S TREASURY	25,000,000
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	3,000,000
U S TREASURY	5,000,000
U S TREASURY	162,700,000
U S TREASURY	13,960,000
U S TREASURY	26,975,000
U S TREASURY	36,310,000
U S TREASURY	56,784,000
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

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
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. BANK NA	700,000
UBS GROUP FUNDING	500,000
UBS GROUP FUNDING SWITZE	685,000
UBS GROUP FUNDING SWITZE	1,050,000
UBS-BARCLAYS COMMERCIAL MORT	2,300,000
UDR, INC.	1,220,000
UNDER ARMOUR INC	5,000,000
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	3,016,000
UNION PACIFIC CORP	1,000,000
UNION PACIFIC CORPORATION	1,360,000
UNITED MEXICAN STATES	2,755,000
UNITED STATES TREASURY	2,500,000
UNITED STATES TREASURY	6,025,000
UNITED STATES TREASURY	20,000,000
UNITED STATES TREASURY	6,275,000
UNITED STATES TREASURY	1,525,000
UNITED STATES TREASURY	9,075,000
UNITED STATES TREASURY	12,450,000
UNITED STATES TREASURY	5,700,000
UNITED STATES TREASURY	13,000,000
UNITED STATES TREASURY	2,500,000
UNITED STATES TREASURY	18,500,000
UNITED STATES TREASURY	1,250,000
UNITED STATES TREASURY	4,789,000
UNITED STATES TREASURY	10,000,000
UNITED STATES TREASURY	10,000,000
UNITED STATES TREASURY	10,000,000
UNITED STATES TREASURY	10,000,000
UNITED STATES TREASURY	15,000,000
UNITED STATES TREASURY	10,000,000
UNITED STATES TREASURY	6,000,000
UNITED STATES TREASURY	7,000,000
UNITED TECHNOLOGIES CORP	1,000,000
UNITED TECHNOLOGIES CORP NOT	3,000,000
UNITED TECHNOLOGIES CORP NOT	5,000,000
UNITED TECHNOLOGY CORP	1,620,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018***

Fixed Income

Description	Par Amount
UNITED TECHNOLOGY CORP	310,000
UNITED TECHNOLOGY CORP	320,000
UNITED TECHNOLOGY CORP	5,000,000
UNITEDHEALTH GROUP INC	385,000
UNITEDHEALTH GROUP INC	1,700,000
UNITEDHEALTH GROUP INC	1,904,000
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	1,264,000
UNIVERSITY OF KENTUCKY	5,000,000
UNIVERSITY OF KENTUCKY	4,060,000
UNIVERSITY OF KENTUCKY GEN R	1,795,000
UNIVERSITY OF MICHIGAN	1,000,000
UNIVERSITY OF TEXAS	525,000
UNIVERSITY OF TEXAS PUF	5,000,000
UNIVERSITY OF VIRGINIA	325,000
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 BANK CINCINNATI	3,000,000
US TREASURY	9,000,000
US TREASURY	12,500,000
US TREASURY	12,500,000
US TREASURY	11,000,000
US TREASURY	25,000,000
US TREASURY	5,000,000
US TREASURY	25,000,000
US TREASURY	3,000,000
US TREASURY	25,000,000
US TREASURY	6,000,000
US TREASURY	9,000,000
US TREASURY	65,000,000
US TREASURY	4,000,000
US TREASURY	5,000,000
US TREASURY	5,000,000
US TREASURY	35,000,000
US TREASURY BOND	8,000,000
US TREASURY BOND	9,000,000
US TREASURY BOND	10,000,000
US TREASURY BOND	26,000,000
US TREASURY BONDS	20,000,000
US TREASURY N/B	3,000,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
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	2,000,000
US TREASURY N/B	22,500,000
US TREASURY N/B	10,000,000
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	10,000,000
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	12,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	18,000,000
US TREASURY N/B	10,000,000
US TREASURY N/B	5,000,000
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	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	49,000,000
US TREASURY N/B	3,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	4,000,000
US TREASURY NOTE	3,000,000
US TREASURY NOTES/BONDS	20,000,000
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
USAA CAPITAL CORP	2,000,000
USB CAPITAL IX	2,240,000
UST 4.375 5/15/2041	3,000,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
September 30, 2018

Fixed Income

Description	Par Amount
UTAH ST	1,000,000
VALERO ENERGY CORP	1,859,000
VALMONT INDUSTRIES INC.	615,000
VENTAS REALTY CAP. CORP.	1,000,000
VENTAS REALTY LP/CAP CRP	650,000
VENTAS REALTY LP/CAP CRP	190,000
VENTAS REALTY LP/CAP CRP	240,000
VENTAS REALTY LP/CAP CRP	670,000
VERIZON COMMUNICATIONS	1,000,000
VERIZON COMMUNICATIONS	1,640,000
VERIZON COMMUNICATIONS	1,000,000
VERIZON COMMUNICATIONS	1,200,000
VERIZON COMMUNICATIONS INC	783,000
VERIZON COMMUNICATIONS INC	1,897,000
VERIZON OWNER TRUST	2,500,000
VERMONT ST HSG FIN AGY PROPE	100,000
VIRGINIA ST HSG DEV AUTH SER	1,019,449
VISA INC	2,000,000
VISA INC	4,000,000
VISA INC	2,078,000
VISA INC.	450,000
VNO 2010-VNO A1	582,521
VNO 2010-VNO A1	582,521
VODAFONE GROUP PLC	800,000
VOLKSWAGEN INTL FIN NV	3,000,000
VORNADO REALTY TRUST	315,000
VULCAN MATERIALS CO	2,300,000
WABTEC	3,000,000
WABTEC	3,150,000
WACHOVIA CORP BANK NOTES	2,000,000
WALMART INC	6,000,000
WALMART INC	5,000,000
WALMART INC	6,000,000
WALT DISNEY CO	3,000,000
WALT DISNEY COMPANY	240,000
WASHINGTON ST	1,115,000
WASHINGTON ST GO 8/1/21	5,000,000
WELLS FARGO	4,000,000
WELLS FARGO & CO	2,000,000
WELLS FARGO & CO	6,000,000
WELLS FARGO & CO	3,426,000
WELLS FARGO & CO	2,300,000
WELLS FARGO BANK	10,000,000
WELLS FARGO BANK	2,565,000
WELLS FARGO CO	2,100,000

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Fixed Income

Description	Par Amount
WELLTOWER INC	390,000
WELLTOWER INC	1,800,000
WESTLAKE OH CITY SCH DIST	750,000
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 COS INC	2,755,000
WISCONSIN P&L	965,000
WOODSVIEW APTS KY 221D4	39,052
WORLD OMNI AUTOMOBILE LEASE	1,610,000
WRIGLEY WM JR CO	2,000,000
XEROX CORPORATION	3,500,000
YORK CNTY SC SCH DIST #4	1,000,000
YSLETA TX INDEP SCH DIST	1,075,000
ZIMMER HOLDINGS INC	2,410,000

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Additional Categories

Description	Capital Contributed
AG SELECT PARTNERS FUND	31,208
AVENUE CAPITAL SPECIAL SIT.	1
BABSON CAPITAL EUROPEAN LOAN	98,147,562
COLUMBIA SECURITIES	168,046,998
FT WASHINGTON HIGH YIELD BOND FUND	321,629,611
HIGHBRIDGE SPECIALTY LOAN II	22,515,628
MARATHON EUR. CREDIT III	42,833,640
MARATHON EUROPEAN CREDIT II	32,510,110
MARATHON/KTRS CREDIT FUND	314,117,990
OAKTREE EURO CAPITAL SOLUTIO	15,176,717
OAKTREE EUROPEAN DISLOCATION	2,521,497
OAKTREE OPPORTUNITIES IX	43,903,846
OAKTREE OPPORTUNITIES X	19,255,267
OAKTREE XB	2,491,894
PEARLS 11 DIRECT LOANS	149,377
SHENKMAN SECURITIES	221,016,268

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Alternative Investments

Description	Capital Contributed
ACTIS GLOBAL FUND IV	31,545,129
ALINDA INFRASTRUCTURE FD II	16,473,655
APAX DIGITAL FUND	1
APAX IX PENSION	19,138,780
APAX VIII, L.P.	17,685,200
AUDAX MEXXANINE FUND III, L.	5,372,491
AUDAX MEZZANINE FUND IV	7,128,651
AUDAX PRIVATE EQUITY FD IV	7,870,360
AUDAX PRIVATE EQUITY FD V	14,381,914
CAPITAL SOUTH PARTNERS FD II	2,054,660
CARLYLE EUROPE PARTNERS IV,	32,357,708
CARLYLE GLOBAL FIN. II	20,113,128
CARLYLE GLOBAL FINANCIAL III	7,302,222
CHRYSALIS VENTURES III LP	14,006,277
FORT WASHINGTON FUND V	5,492,133
FORT WASHINGTON FUND VI	15,010,462
FORT WASHINGTON IX PENSION	7,926,819
FORT WASHINGTON VIII	21,174,859
FT. WASHINGTON IX-K PENSION	9,867,479
GAVEA INVESTMENT FUND V	8,161,943
GAVEA INVESTMENT FUND V PLUS	150,000
HANCOCK BLUEGRASS LLC-OREGON	21,067,570
HELLMAN & FRIEDMAN VII	3,994,770
HELLMAN & FRIEDMAN VIII	28,167,635
IFM GLOBAL INFRASTRUCTURE	112,369,726
JP MORGAN MARITIME FUND	38,549,055
JPM GLOBAL TRANSPORT INCOME	50,002,663
JPM MARTIME FUND II	14,613,858
KKR & CO EUROPEAN FUND III	16,112,417
KKR & CO EUROPEAN FUND IV	28,752,406
KKR & CO FUND 2006	9,546,893
KKR AMERICAS XII	6,233,671
LANDMARK EQUITY PARTNERS XIV	6,928,723
LANDMARK XV	10,640,978
LEXINGTON CAPITAL PARTNERS V	17,746,759
LEXINGTON CAPITAL,PARTNERS V	12,008,232
LS HIWASSEE CASH BALANCES	183,977
LS MICHIGAN CASH BALANCES	534,608
MOLPUS LAKE SUPERIOR HIWASSE	8,934,228
MOLPUS LAKE SUPERIOR MICHIGA	74,141,605
MOLPUS-SEVEN STATES LLC	29,760,048
NATURAL GAS PARTNERS X	25,669,823
NATURAL RESOURCES XI	34,473,546
NATURAL RESOURCES XII	9,292,794
OAKTREE EUROPEAN PRINCIPAL I	12,570,592

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Alternative Investments

Description	Capital Contributed
OAKTREE EUROPEAN PRINCIPAL I	28,776,638
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE III CLASS	826,030
OAKTREE MEZZANINE IV	17,955,744
PUBLIC PENSION CAPITAL	43,271,680
RIVERSTONE GLOBAL E&P FUND V	18,742,008
RIVERSTONE VI	28,882,995
RIVERSTONE/CARTYLE E&P FUND	14,430,305
STEPSTONE PIONEER III (PARIS	12,828,386

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Real Estate

Description	Par Amount
AG NET LEASE FUND III	33,635,861
BLACKSTONE REALTY PARTNERS V	24,514,412
BLACKSTONE REALTY PARTNERS V	23,406,593
CARLYLE PROPERTY INVESTORS	51,483,592
CARLYLE REALTY PARTNERS VI	5,275,203
CARLYLE REALTY PARTNERS VII	20,048,348
CARLYLE REALTY VIII	2,807,085
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 VII	27,171,965
LANDMARK REAL ESTATE VIII	6,151,333
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	7,338,745
PRUDENTIAL PRISA REAL ESTATE	259,623,830
RITE AID HORSE CAVE KY	370,000
ROCKWOOD CAPITAL REAL ESTATE	11,410,442
ROCKWOOD REAL ESTATE FUND X	20,478,007
SAM'S WAREHOUSE PADUCAH KY	3,600,000
TA CORE REALTY FUND	27,348,101
TA REALTY ASSOCIATES FUND X	25,467,641
TA REALTY FUND XI	48,824,517
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

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Real Estate

Description	Par Amount
WALGREEN'S STORE DECATUR IL	3,575,000
WALGREEN'S STORE EAST RIDGE	2,283,800
WALGREEN'S STORE EFFINGHAM I	4,235,000
WALGREEN'S STORE ELIZABETH TW	2,400,000
WALGREEN'S STORE ELIZABETH TW	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 HOPKINSVILLE	4,259,000
WALGREEN'S STORE HUNTSVILLE	3,862,681
WALGREEN'S STORE JEFFERSONVILLE	2,692,894
WALGREEN'S STORE JEFFERSONVILLE	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

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Real Estate

Description	Par Amount
WINN DIXIE HILLVIEW KY # 166	3,013,000
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

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Cash/Cash Equivalents

Description	Par Amount
CASH - CASH MGMT SECURITIES	31
CASH POOL UNITS	451,599,704