

Teachers' Retirement System Kentucky
Life Insurance Holdings
March 31, 2019

Description	Par-Quantity
<u>Domestic & International Equities</u>	
	<u>Shares / Units</u>
BAILLIE GIFFORD EAFE - LIFE	1,079,968
FT WASH FOCUSED EQTY SECURIT	485,478
ISHARES TR	6,003
LIFE BLACK ROCK ACWI EX US I	17,191,036
SPDR S&P MIDCAP 400 ETF TR	7,107
SPIDER UNIT TRUST	91,290
<u>Fixed Income</u>	
	<u>Par Amount</u>
APPLE INC	400,000
CSX CORP	400,000
FG G12098	6,288
FG G18182	63,746
FIDELITY NATL FINANCIAL	200,000
FNMA POOL # 900852	219,647
GATX CORP	500,000
GNMA MTG POOL # 567909	178,011
GNMA MTG POOL # 599800	77,462
KROGER CO	200,000
KROGER CO	200,000
MICROSOFT CORP	500,000
MOODY'S CORP	50,000
NASHVILLE & DAVIDSON CO TN W	2,000,000
PACIFIC GAS & ELECTRIC	500,000
REPUBLIC SERVICES INC	400,000
ROLLS ROYCE PLC	400,000
TEXAS INSTRUMENTS	400,000
U S TREASURY	2,000,000
UNDER ARMOUR INC	1,500,000
US TREASURY	2,000,000
US TREASURY BOND	1,000,000
US TREASURY N/B	1,500,000
US TREASURY N/B	1,500,000

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US TREASURY N/B	1,000,000
US TREASURY N/B	1,000,000
US TREASURY N/B	1,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	2,000,000
<u>Additional Categories</u>	<u>Capital Contributed</u>
LIFE MARATHON CREDIT FUND	1,359,848
<u>Real Estate</u>	<u>Par Amount</u>
CARLYLE PROPERTY INVESTORS L	1,000,307
TA CORE REALTY FUND LIFE	1,018,499
<u>Cash / Cash Equivalents</u>	<u>Par Amount</u>
CASH POOL UNITS	5,400,058