

Teachers' Retirement System of the State of Kentucky
Quarterly Investment Information Update
June 30, 2019

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

Generally, our liabilities will not be paid for as many as 30-40 years. Therefore, as a long-term investor, our holdings can withstand some short-term volatility. The System's long-term investment objective is to achieve an annualized rate of return of 7.5%. For the twenty year period ended June 30, 2019 the System's annualized return was 6.0%.

The TRS Board of Trustees regularly reviews asset allocations and adjusts them as necessary. The System's current asset allocation as of June 30, 2019 is reflected in the following schedule:

Asset Class	Percent of Assets in Category
Domestic and International Equities	61.3
Fixed Income	17.0
Additional Categories	7.2
Alternative Investments	6.7
Real Estate	6.0
Cash Equivalents	1.8

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

Teachers' Retirement System - Kentucky
Top 10 Equity Holdings
As of June 30, 2019

<u>Company</u>	<u>Shares</u>
MICROSOFT CORP	1,548,902
APPLE INC	995,877
AMAZON.COM INC	100,915
JPMORGAN CHASE & CO	1,071,869
FACEBOOK INC	600,669
UNITEDHEALTH GROUP INC	415,351
WALT DISNEY CO/THE	672,441
ALPHABET INC-CL C	79,623
VISA INC	484,400
ALPHABET INC-CL A	76,304

Teachers' Retirement System - Kentucky
Top 10 Fixed Holdings
As of June 30, 2019

<u>Description</u>	<u>Maturity</u>	<u>Coupon</u>	<u>Market Value</u>
U S TREASURY BOND	2/15/2049	3.000	\$ 77,957,101
U S TREASURY NOTE	3/31/2023	2.500	73,691,534
U S TREASURY NOTE	5/15/2028	2.875	69,796,289
U S TREASURY NOTE	5/31/2020	2.500	65,522,951
U S TREASURY NOTE	4/30/2021	2.250	54,337,550
U S TREASURY NOTE	11/15/2027	2.250	52,723,125
U S TREASURY NOTE	1/15/2021	2.000	47,618,750
U S TREASURY NOTE	2/15/2029	2.625	39,639,830
U S TREASURY BOND	8/15/2023	6.250	37,584,680
US TREAS-CPI INFLAT	1/15/2029	0.875	37,469,004

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
2U INC	38,486
2U INC	12,982
3D SYSTEMS CORP	28,500
3M CO	55,073
8X8 INC	24,698
8X8 INC	39,348
A O SMITH	12,600
AAON INC	12,342
AAR CORP	10,596
AARONS INC	12,021
ABBOTT LABS	168,002
ABBOTT LABS	84,900
ABBOTT LABS	87,522
ABBVIE INC	139,800
ABBVIE INC	220,760
ABERCROMBIE & FITCH CO CL A	20,912
ABIOMED INC	277
ABIOMED INC	4,750
ABM INDUSTRIES INC	21,392
ACADIA HEALTHCARE CO INC	10,813
ACADIA REALTY TRUST	23,242
ACCENTURE PLC	60,650
ACI WORLDWIDE INC	16,544
ACORDA THERAPEUTICS INC	10,079
ACTIVISION BLIZZARD INC	72,850
ACTIVISION BLIZZARD INC	153,400
ACTIVISION BLIZZARD INC	61,562
ACTUANT CORP	16,392
ACUITY BRANDS INC	7,000
ADDUS HOMECARE CORP	2,000
ADEPTUS HEALTH ESCROW	4,300
ADIDAS AG G	23,600
ADIENT PLC	13,300
ADOBE SYSTEMS INC	46,850
ADOBE SYSTEMS INC	39,400
ADTALEM GLOBAL ED INC	7,389

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
ADTRAN INC	14,547
ADVANCE AUTO PARTS	6,550
ADVANCE AUTO PARTS	87,400
ADVANCED ENERGY INDUSTRIES I	10,435
ADVANCED MICRO DEVICES	84,600
ADVANCED MICRO DEVICES	188,004
ADVANSIX INC	9,935
AECOM	28,091
AEGION CORP	8,810
AERCAP HOLDINGS NV	305,500
AERIE PHARMACEUTICALS INC	64,612
AERIE PHARMACEUTICALS INC	18,162
AEROJET ROCKETDYNE HOLDINGS	21,864
AEROJET ROCKETDYNE HOLDINGS	41,845
AEROVIRONMENT INC	6,439
AES CORP	69,600
AFFILIATED MANAGERS GROUP	4,950
AFLAC INC	71,050
AGCO CORP	10,686
AGCO CORP	204,000
AGILENT TECHNOLOGIES INC A	30,250
AGILYSYS INC	1,700
AGIOS PHARMACEUTICALS INC	6,142
AGREE REALTY CORP	9,463
AIR PRODUCTS AND CHEMICALS	20,888
AK STEEL HOLDING CORP	115,633
AKAMAI TECHNOLOGIES INC	15,950
AKAMAI TECHNOLOGIES INC	53,160
AKORN INC	18,200
ALARM.COM HLDS INC	10,655
ALASKA AIR GROUP INC	12,800
ALBANY INTERNATIONAL CORP CL	8,967
ALBERMARLE CORP	10,300
ALBERMARLE CORP	101,538
ALDER BIOPHARMCEUTICALS INC	67,842
ALEXANDER & BALDWIN INC	11,446

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

Description	Shares / Units
ALEXANDRIA REAL ESTATE EQUIT	10,350
ALEXION PHARMACEUTICALS INC	20,950
ALEXION PHARMACEUTICALS INC	159,312
ALIBABA GROUP HLDG LTD	73,355
ALIBABA GROUP HLDG LTD	56,400
ALIGN TECHNOLOGY INC	7,200
ALLEGHANY CORP	2,484
ALLEGHANY CORP	4,055
ALLEGHENY TECHNOLOGIES INC	19,135
ALLEGIANT TRAVEL CO	4,126
ALLEGION PUB LTD CO	10,033
ALLEGION PUB LTD CO	96,700
ALLERGAN PLC	29,330
ALLERGAN PLC	88,786
ALLERGAN PLC	76,600
ALLERGAN PLC	20,210
ALLERGAN PLC	121,386
ALLERGAN PLC	30,706
ALLETE INC	8,300
ALLETE INC	15,176
ALLIANCE DATA SYSTEMS CORP	4,300
ALLIANT ENERGY CORP	21,950
ALLSCRIPTS HEALTHCARE SOLUTI	27,446
ALLSTATE CORP	30,514
ALLSTATE CORP	78,270
ALMO GROUP INC	2,992
ALNYLAM PHARMACEUTICALS INC	40,542
ALNYLAM PHARMACEUTICALS INC	32,483
ALPHABET INC/CA	29,211
ALPHABET INC/CA	28,320
ALPHABET INC/CA	29,586
ALPHABET INC/CA	9,961
ALPHABET INC/CA	22,380
ALPHABET INC/CA	6,378
ALPHABET INC/CA	15,643
ALTRA INDUSTRIAL MOTION CORP	36,789

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

Description	Shares / Units
ALTRIA GROUP INC	179,050
ALTRIA GROUP INC	252,300
AMAG PHARMACEUTICALS INC	8,231
AMANDA HOFFLER PROPERTIES IN	8,326
AMAZON.COM INC	39,124
AMAZON.COM INC	19,439
AMAZON.COM INC	20,880
AMAZON.COM INC	12,042
AMBAC FINANCIAL GROUP INC	11,300
AMC NETWORKS INC	8,961
AMCOR PLC	68,834
AMDOCS LTD	116,500
AMEDISYS INC	5,700
AMEDISYS INC	1,645
AMERCO	9,096
AMEREN CORP	23,750
AMERICAN AIRLS GROUP INC	39,179
AMERICAN ASSETS TRUST	12,194
AMERICAN AXLE & MANUFACTURE	33,836
AMERICAN CAMPUS COMMUNITIES	20,983
AMERICAN EAGLE OUTFITTERS	30,759
AMERICAN ELECTRIC POWER	46,850
AMERICAN ELECTRIC POWER	62,731
AMERICAN EQUITY INVESTMENT L	28,156
AMERICAN EXPRESS CO	66,250
AMERICAN EXPRESS CO	171,370
AMERICAN EXPRESS CO	130,807
AMERICAN EXPRESS CO	61,714
AMERICAN FINANCIAL GROUP INC	11,431
AMERICAN INTERNATIONAL GROUP	82,525
AMERICAN OUTDOOR BRANDS CORP	2,700
AMERICAN PUBLIC EDUCATION IN	5,700
AMERICAN STATES WATER CO	9,899
AMERICAN TOWER CORPORATION	42,350
AMERICAN TOWER CORPORATION	71,148
AMERICAN TOWER CORPORATION	38,400

Teachers' Retirement System of Kentucky
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Domestic & International Equities

Description	Shares / Units
AMERICAN VANGUARD CORP	12,131
AMERICAN WATER WORKS CO	17,300
AMERICAN WOODMARK CORP	4,188
AMERICAN WOODMARK CORP	8,323
AMERIPRISE FINANCIAL INC	13,300
AMERIPRISE FINANCIAL INC	172,770
AMERIPRISE FINANCIAL INC	125,600
AMERIS BANCORP	11,287
AMERISAFE INC	6,580
AMERISAFE INC	17,185
AMERISOURCEBERGEN CORP	14,800
AMERISOURCEBERGEN CORP	116,570
AMETEK INC	21,200
AMETEK INC	87,526
AMGEN INC	58,624
AMGEN INC	119,630
AMICUS THERAPEUTICS INC	44,864
AMN HEALTHCARE SERVICES INC	14,759
AMNEAL PHARMACEUTICALS INC	44,244
AMPHASTAR PHARMACEUTICALS IN	7,031
AMPHENOL CORP CL A	28,300
ANADARKO PETROLEUM CORP	49,074
ANALOG DEVICES	34,479
ANDERSONS INC	5,773
ANGIODYNAMICS INC	9,697
ANI PHARMACEUTICALS INC	2,005
ANIKA THERAPEUTICS INC	3,281
ANIXTER INTERNATIONAL INC	7,669
ANSYS INC	7,300
ANTHEM INC.	24,500
ANTHEM INC.	77,160
ANTHEM INC.	24,069
AON CORP	22,561
AON CORP	66,100
APACHE CORP	34,265
APACHE CORP	480,700

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

Description	Shares / Units
APARTMENT INVESTMENT & MGMT	15,998
APELLIS PHARMACEUTICALS INC	42,644
APERGY CORP	11,300
APERGY CORP	1,400
APOGEE ENTERPRISES INC	8,773
APOLLO COMMERCIAL REAL ESTAT	34,969
APPLE INC	428,560
APPLE INC	206,113
APPLE INC	180,260
APPLE INC	114,129
APPLIED INDUSTRIAL TECHNOLOG	12,478
APPLIED INDUSTRIAL TECHNOLOG	23,612
APPLIED MATERIALS INC	90,100
APPLIED MATERIALS INC	567,253
APPLIED MATERIALS INC	375,800
APPLIED MATERIALS INC	158,900
APPLIED OPTOELECTRONICS INC	6,077
APTARGROUP INC	10,840
APTEVO THERAPEUTICS INC	5,600
APTIV PLC	23,876
APTIV PLC	193,300
APTIV PLC	291,510
APTIV PLC	148,700
AQUA AMERICA INC	34,816
ARCBEST CORP	8,341
ARCHER-DANIELS MIDLAND	53,916
ARCHROCK INC	33,359
ARCONIC INC	38,903
ARCOSA INC	14,800
ARENA PHARMACEUTICALS INC	19,363
ARISTA NETWORKS INC	5,100
ARISTA NETWORKS INC	22,895
ARLO TECHNOLOGIES INC	20,223
ARMOUR RESIDENTIAL REIT INC	15,585
ARMSTRONG WORLD INDS NEW	12,980
ARRAY BIOPHARMA INC	18,432

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

Description	Shares / Units
ARROW ELECTRONICS INC	15,819
ARROWHEAD PHARMACEUTICALS IN	27,500
ARTHUR J GALLAGHER & CO	17,200
ASBURY AUTOMOTIVE GROUP INC	7,495
ASCENA RETAIL GROUP INC	55,100
ASGN INC	9,800
ASGN INC	28,336
ASHLAND GLOBAL HLDGS INC	9,851
ASHTED GROUP PLC	121,600
ASHTED GROUP PLC	27,400
ASML HOLDINGS NV	41,400
ASPEN TECHNOLOGY INC	20,041
ASSEMBLY BIOSCIENCES INC	14,550
ASSERTIO THERAPEUTICS INC	13,134
ASSOCIATED BANC CORP	29,531
ASSOCIATED BANC CORP	85,239
ASSURANT INC	5,550
ASTEC INDUSTRIES INC	6,583
ASTELLAS PHARMA INC	207,330
AT&T INC	691,899
ATHENE HLDG LTD	87,018
ATLANTIC UNION BANKSHARES CO	29,005
ATLAS AIR WORLDWIDE HLDS INC	8,348
ATMOS ENERGY CORP	925
ATMOS ENERGY CORP	10,200
ATN INTL INC	3,707
AUDENTES THERAPEUTICS INC	22,186
AUTODESK INC	20,450
AUTOMATIC DATA PROCESSING IN	41,250
AUTONATION INC	11,585
AUTOZONE INC	2,250
AUTOZONE INC	14,600
AUTOZONE INC	20,640
AVALONBAY COMMUNITIES INC	13,204
AVANOS MED INC	6,875
AVERY DENNISON CORP	7,650

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

Description	Shares / Units
AVIS BUDGET GROUP INC	9,556
AVISTA CORP	19,794
AVNET INC	20,074
AVON PRODUCTS	115,500
AXA ADR	366,200
AXCELIS TECHNOLOGIES INC	10,200
AXON ENTERPRISE INC	17,146
AXON ENTERPRISE INC	14,724
AXOS FINANCIAL INC	17,179
AZZ INC	7,534
AZZ INC	19,459
B B & T CORP	71,578
B&G FOODS INC	20,052
BADGER METER INC	6,965
BAIDU INC SPONSORED ADR A	48,500
BAILLIE GIFFORD INTL EAFE FU	783,002,065
BAKER HUGHES A GE CO	48,412
BALCHEM CORP	9,752
BALL CORP	33,550
BALL CORP	90,698
BANC OF CALIFORNIA INC	9,170
BANCO DO BRASIL S A	245,260
BANCO SANTANDER CHILE SA NEW	410,900
BANCO SANTANDER S A	1,224,200
BANCORPSOUTH BK TUPELO MISS	16,068
BANK MONTREAL QUE	144,900
BANK NEW YORK MELLON CORP	81,375
BANK OF AMERICA CORP	861,666
BANK OF AMERICA CORP	1,020,170
BANK OF AMERICA CORP	534,664
BANK OF HAWAII CORP	6,427
BANK OZK	21,394
BANNER CORP	8,586
BARING ALL COUNTRY WORLD	4,602,673
BARNES & NOBLE ED INC	13,524
BARNES & NOBLE INC	21,400

Teachers' Retirement System of Kentucky
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Domestic & International Equities

Description	Shares / Units
BARNES GROUP INC	14,125
BASF AG ADR	398,900
BAXTER INTERNATIONAL INC	44,850
BAXTER INTERNATIONAL INC	134,891
BECTON DICKINSON	25,716
BED BATH & BEYOND INC	24,919
BEL FUSE INC CL B	1,600
BELDEN INC	7,541
BENCHMARK ELECTRONIC INC	12,940
BERKLEY WR CORP	23,320
BERKLEY WR CORP	44,862
BERKSHIRE HATHAWAY CL B	185,306
BERKSHIRE HILLS BANCORP INC	10,600
BEST BUY CO INC	22,825
BEST BUY CO INC	209,700
BIG LOTS INC	12,200
BIGLARI HLDGS INC	29
BIO RAD LABS INC	3,486
BIO RAD LABS INC	35,219
BIOGEN INC	18,640
BIOGEN INC	37,870
BIOHAVEN PHARMACEUTICAL HLD	14,810
BIO-TECHNE CORP	6,308
BIO-TECHNE CORP	18,443
BIOTELEMETRY INC	8,728
BJ'S RESTAURANTS INC	6,806
BLACK HILLS CORP	8,504
BLACK HILLS CORP	26,915
BLACK HILLS CORP	22,352
BLACK KNIGHT INC	60,162
BLACK ROCK ACWI EX-US IMI	512,623,585
BLACKBAUD INC	7,220
BLACKBAUD INC	57,825
BLACKBAUD INC	15,336
BLACKROCK INC	11,250
BLACKROCK INC	9,680

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

Description	Shares / Units
BLOCK H & R	18,500
BLOOMIN BRANDS INC	27,600
BLUCORA INC COM	16,846
BLUCORA INC COM	40,918
BLUEBIRD BIO INC	24,380
BLUEPRINT MEDICINES CORP	12,518
BNP PARIBAS	425,100
BOEING CO	50,114
BOISE CASCADE CO	13,859
BOISE CASCADE CO	21,198
BONANZA CREEK ENERGY INC	5,600
BOOKING HLDGS INC	4,300
BOOKING HLDGS INC	6,800
BOOKING HLDGS INC	11,940
BOOKING HLDGS INC	2,599
BOOT BARN HOLDINGS INC	8,500
BORGWARNER INC	19,922
BOSTON BEER INC	1,400
BOSTON PRIVATE FINANCIAL HLD	19,860
BOSTON PROPERTIES INC	15,150
BOSTON SCIENTIFIC CORP	132,712
BOSTON SCIENTIFIC CORP	478,368
BOTTOMLINE TECHNOLOGIES INC	10,330
BOYD GAMING CORP	11,000
BP PLC ADR	65,580
BRADY CORP	14,152
BRIDGESTONE CORP	149,090
BRIGGS & STRATTON	13,364
BRIGHTHOUSE FINL INC	20,000
BRINKER INTERNATIONAL INC	6,530
BRINK'S CO (THE)	7,992
BRISTOL MYERS SQUIBB CO	154,509
BRITISH AMERICAN TOBACCO A	124,900
BRIXMOR PROPERTY GROUP INC	57,000
BROADCOM INC	38,014
BROADCOM INC	49,600

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

Description	Shares / Units
BROADCOM INC	22,000
BROADRIDGE FINANCIAL SOLUTIO	314
BROADRIDGE FINANCIAL SOLUTIO	11,100
BROOKFIELD PPTY PARTNERS L P	0
BROOKLINE BANCORP INC	20,324
BROOKLINE BANCORP INC	61,237
BROOKS AUTOMATION INC	21,910
BROWN & BROWN INC	36,494
BROWN FORMAN INC	14,530
BRUNSWICK CORP	15,222
BUCKLE INC	9,332
C H ROBINSON WORLDWIDE INC	13,750
C&J EERGY SERVICES INC	22,200
CABLE ONE INC	773
CABOT CORP	9,953
CABOT MICROELECTRONICS CORP	8,747
CABOT OIL & GAS CORP	38,600
CACI INTERNATIONAL INC	4,300
CACI INTERNATIONAL INC	12,028
CADENCE BANCORPORATION	44,968
CADENCE DESIGN SYSTEM INC	28,400
CAESARS ENTERTAINMENT CORP	100,700
CALAMP CORP	6,123
CALAVO GROWERS INC	5,057
CALERES INC COM	11,011
CALERES INC COM	64,285
CALIFORNIA WATER SERVICE GRO	15,152
CALLAWAY GOLF CO	28,832
CALLON PETROLEUM CO	41,216
CAL-MAINE FOODS INC	10,383
CAMBREX CORP	10,084
CAMDEN PROPERTY TRUST	16,413
CAMPBELL SOUP	17,150
CANADIAN NATL RY CO	125,200
CANTEL MEDICAL CORP	5,900
CAPITAL ONE FINANCIAL CORP	44,591

Teachers' Retirement System of Kentucky
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Domestic & International Equities

Description	Shares / Units
CAPITAL ONE FINANCIAL CORP	71,359
CAPRI HOLDINGS LTD	15,541
CAPSTEAD MORTGAGE CORP	30,400
CARBONITE INC	29,377
CARDINAL HEALTH INC	30,525
CARDIOVASCULAR SYSTEMS INC	10,600
CARDIOVASCULAR SYSTEMS INC	31,178
CARDTRONICS PLC	11,407
CARE.COM	7,300
CAREER EDUCATION CORP	20,575
CARETRUST REIT INC	25,821
CARGURUS INC	59,152
CARGURUS INC	19,492
CARLISLE COS INC	9,802
CARMAX INC	16,500
CARMAX INC	43,614
CARNIVAL CORP	37,600
CARNIVAL CORP	400,630
CARNIVAL CORP	208,600
CARNIVAL PLC	253,700
CARNIVAL PLC	55,430
CARPENTER TECHNOLOGY	9,788
CARRIZO OIL & GAS INC	26,209
CARS.COM INC	9,773
CARTERS INC	7,920
CARTERS INC	41,971
CARTERS INC	18,803
CASEY'S GENERAL STORES INC	6,059
CASEY'S GENERAL STORES INC	7,339
CATALENT INC	24,091
CATALENT INC	27,439
CATERPILLAR INC	55,250
CATHAY GENERAL BANCORP	11,612
CATO CORP CL A	5,400
CBL & ASSOCIATES PROPERTIES	62,178
CBOE HOLDINGS INC	10,150

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

Description	Shares / Units
CBRE GROUP INC	30,250
CBS CORP CL B	33,743
CCH I LLC	16,250
CCH I LLC	51,487
CDK GLOBAL INC	20,656
CDW CORP	47,818
CDW CORP	59,990
CEDAR REALTY TRUST INC	28,700
CELANESE CORP DEL	12,800
CELGENE CORP	66,900
CELGENE CORP	213,410
CENTENE CORP	39,750
CENTERPOINT ENERGY INC	48,062
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
CENTURY COMMUNITIES INC	8,200
CENTURYLINK INC	89,161
CERNER CORP	30,050
CEVA INC	4,019
CF INDUSTRIES HOLDINGS	21,795
CF INDUSTRIES HOLDINGS	246,100
CHARLES RIVER LABORATORIES	8,860
CHART INDUSTRIES INC	9,627
CHATHAM LODGING TRUST	15,709
CHEESECAKE FACTORY	7,210
CHEMED CORP	2,700
CHEMICAL FINANCIAL CORP	12,736
CHEMOURS COMPANY	29,980
CHESAPEAKE ENERGY CORP	173,900
CHESAPEAKE ENERGY CORP	0
CHESAPEAKE LODGING TRUST	18,089
CHEVRON CORP	180,527
CHEVRON CORP	196,890
CHICO'S FAS INC	45,412

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

Description	Shares / Units
CHILDREN'S PLACE, INC.	5,520
CHINA COMMUNICATIONS CONSTR	308,600
CHINA OVERSEAS LD & INVT LTD	346,400
CHIPOTLE MEXICAN GRILL CL A	2,400
CHOICE HOTELS INTL INC	58,309
CHUBB LIMITED	43,027
CHUBB LIMITED	64,076
CHURCH & DWIGHT CO INC	23,850
CHURCHILL DOWNS INC	5,742
CHUY'S HOLDINGS INC	8,400
CIENA CORP	24,986
CIGNA CORP NEW	36,155
CIMAREX ENERGY CO	9,600
CIMAREX ENERGY CO	7,666
CIMPRESS N.V.	19,567
CINCINNATI BELL INC NEW	13,704
CINCINNATI FINANCIAL CORP	14,380
CINEMARK HOLDING INC	16,144
CINTAS CORP	7,900
CINTAS CORP	16,597
CIRCOR INTERNATIONAL INC	3,442
CIRRUS LOGIC INC	9,691
CIRRUS LOGIC INC	20,846
CISCO SYSTEM INC	420,350
CISCO SYSTEM INC	544,450
CITIGROUP INC	226,092
CITIGROUP INC	239,500
CITIZENS FINL GROUP INC	42,400
CITIZENS FINL GROUP INC	934,170
CITRIX SYSTEMS INC	11,900
CITY HOLDING CO	4,658
CLEAN HARBORS INC	8,604
CLEAN HARBORS INC	19,537
CLEARWATER PAPER CORP	8,676
CLOROX CO	11,850
CME GROUP INC	33,550

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

Description	Shares / Units
CME GROUP INC	97,335
CMS ENERGY CORP	26,450
CNO FINANCIAL GROUP	28,482
CNOOC LTD CH ADR	109,200
CNOOC LTD CH ADR	15,460
CNX RESOURCES CORPORATION	33,139
COASTAL BANKING CO INC	2,965
COCA COLA CO	364,730
COCA-COLA BOTTLING CO	1,649
COGENT COMMUNICATIONS HOLDIN	12,700
COGNEX CORP	30,352
COGNIZANT TECH SOLUTIONS	53,900
COGNIZANT TECH SOLUTIONS	190,970
COHERENT INC	3,703
COHERUS BIOSCIENCES INC	189,045
COHU INC	8,582
COHU INC	70,873
COLFAX CORP	16,600
COLGATE PALMOLIVE CO	80,400
COLGATE PALMOLIVE CO	141,826
COLUMBIA BANKING SYSTEM INC	22,458
COLUMBIA PROPERTY TRUST INC	46,924
COMCAST CORP CL A	428,222
COMERICA INC	15,639
COMFORT SYSTEMS USA INC	11,700
COMMERCE BANCSHARES INC	15,877
COMMERCIAL METALS CO	21,404
COMMSCOPE HOLDING CO	144,489
COMMUNITY BANK SYSTEM INC	16,496
COMMUNITY HEALTH SYSTEMS INC	32,794
COMMUNITY HEALTHCARE TRUST I	5,700
COMMVault SYSTEMS INC	7,130
COMPASS DIVERSIFIED HOLDING	51,675
COMPASS MINERAL INTERNATIONAL	6,833
COMPUTER PROGRAMS & SYSTEMS	1,200
COMTECH TELECOMMUNICATIONS	7,388

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
CONAGRA BRANDS INC	48,800
CONCEPT THERAPEUTICS INC	33,034
CONCHO RES INC	19,550
CONCHO RES INC	138,800
CONCHO RES INC	1
CONMED CORP	6,513
CONNS INC	4,000
CONOCOPHILLIPS	106,998
CONOCOPHILLIPS	331,950
CONSOL ENERGY INC NEW	1
CONSOL ENERGY INC NEW	7,949
CONSOLIDATED COMMUNICATIONS	21,899
CONSOLIDATED EDISON INC	30,450
CONSTELLATION BRANDS INC A	16,400
CONTINENTAL RESOURCES INC	111,677
CONTROL4 CORP	5,770
COOPER COS INC	4,450
COOPER STANDARD HOLDINGS INC	5,456
COOPER TIRE & RUBBER	14,700
COOPER TIRE & RUBBER	34,004
COPART INC	19,850
CORE LABORATORIES N V	6,868
CORECIVIC INC	19,234
CORELOGIC INC	13,765
CORE-MARK HOLDING CO INC	15,494
CORE-MARK HOLDING CO INC	28,033
CORESITE REALTY CORP	5,588
CORESITE REALTY CORP	99,110
CORESITE REALTY CORP	9,651
CORNING INC	77,500
CORNING INC	472,500
CORNING INC	450,200
CORPORATE OFFICE PROPERTIES	16,358
CORPORATE OFFICE PROPERTIES	35,760
CORTEVA INC	74,279
CORVEL CORP	3,691

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
COSTAR GROUP INC	7,696
COSTAR GROUP INC	830
COSTCO WHOLESALE CORP	41,622
COSTCO WHOLESALE CORP	38,023
COTY INC	35,750
COUSINS PROPERTIES INC	23,112
COVETRUS INC	15,900
CRACKER BARREL OLD COUNTRY S	3,970
CRANE CO	8,472
CRAY INC	8,615
CREDIT ACCEPTANCE CORP	8,459
CREE INC	16,870
CRH PLC	317,000
CROCS INC	20,281
CROSS COUNTRY HEALTHCARE INC	2,500
CROWN CASTLE INTL CORP	39,950
CRYOLIFE INC	9,273
CSG SYSTEMS INTERNATIONAL IN	10,270
CSX CORP	74,350
CTS CORP	10,184
CTS CORP	49,222
CUBIC CORP	7,654
CULLEN FROST BANKERS INC	10,547
CULLEN FROST BANKERS INC	35,356
CUMMINS INC	14,100
CURTISS WRIGHT CORP	6,668
CUSTOMERS BANCORP INC	7,669
CUTERA INC	499
CVB FINANCIAL CORP	28,463
CVS HEALTH CORPORATION	123,676
CYCLERION THERAPEUTICS INC	61,729
CYMABAY THERAPEUTICS INC	68,353
CYPRESS SEMICONDUCTOR CORP	54,338
CYRUSONE INC	16,400
CYTOKINETICS INC	10,700
CYTOMX THERAPUETICS INC	2,200

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
D R HORTON INC	32,950
DAKTRONICS INC	20,100
DANA INCORPORATED	23,216
DANAHER CORP	60,126
DANAHER CORP	40,382
DANONE	803,800
DARDEN RESTAURANTS INC	11,700
DARLING INGREDIENTS INC.	49,210
DAVE & BUSTERS ENTERTAINMENT	12,805
DAVITA INC	13,100
DAVITA INC	274,500
DBS GROUP HLDGS LTD	215,100
DEAN FOODS CO	39,690
DECKERS OUTDOOR CORP	5,895
DEERE & CO	30,750
DELPHI TECHNOLOGIES PLC	17,028
DELTA AIR LINES INC	58,350
DELTA AIR LINES INC	297,880
DELTA AIR LINES INC	378,600
DELUXE CORP	8,031
DENBURY RESOURCES INC	138,413
DENTSPLY SIRONA INC	23,304
DESIGNER BRANDS INC	17,523
DEVON ENERGY CORP	38,500
DHI GROUP INC	6,400
DIAMOND OFFSHORE DRILLING IN	12,260
DIAMONDBACK ENERGY INC	14,747
DIAMONDBACK ENERGY INC	18,017
DIAMONDROCK HOSPITALITY CO	61,024
DICKS SPORTING GOODS INC	14,320
DIEBOLD NIXDORF	24,800
DIGI INTERNATIONAL CORP	5,500
DIGITAL RLTY TR INC	20,000
DIGITAL RLTY TR INC	125,800
DILLARD'S INC CL A	3,600
DIME COMMUNITY BANCSHARES	9,434

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
DINEEQUITY INC	5,106
DIODES INC	11,261
DIPLOMAT PHARMACY INC	16,364
DISCOVER FINANCIAL SERVICES	32,361
DISCOVERY COMMUNICATIONS A	16,386
DISCOVERY COMMUNICATNS NEW	32,377
DISH NETWORK CORP	24,000
DISNEY WALT CO (HOLDING CO)	165,490
DISNEY WALT CO (HOLDING CO)	183,314
DISNEY WALT CO (HOLDING CO)	205,200
DISNEY WALT CO (HOLDING CO)	82,636
DMC GLOBAL INC	5,400
DOLLAR GEN CORP NEW	24,901
DOLLAR GEN CORP NEW	124,900
DOLLAR TREE INC	22,527
DOMINION RESOURCES INC	75,978
DOMINO'S PIZZA INC	7,042
DOMTAR CORP	11,432
DONALDSON CO INC	20,562
DONNELLEY (RR) & SONS	31,065
DONNELLEY FINL SOLUTIONS INC	6,992
DORIAN LPG LTD	952
DORMAN PRODUCTS INC	8,646
DOUGLAS EMMETT INC	27,537
DOUGLAS EMMETT INC	54,367
DOUGLAS EMMETT INC	36,234
DOVER CORP	14,800
DOW INC	71,613
DRIL-QUIP INC	11,102
DTE ENERGY CO	17,700
DUKE ENERGY CORP NEW COM	68,946
DUKE REALTY CORP	34,850
DUNKIN BRANDS GROUP INC	13,052
DUNKIN BRANDS GROUP INC	15,224
DUPONT DE NEMOURS INC	72,029
DXC TECHNOLOGY CO	26,341

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
DXP ENTERPRISES INC	6,857
DYCOM INDUSTRIES INC	6,018
E ON AG	504,900
E*TRADE FINANCIAL CORP	23,900
EAGLE BANCORP INC	10,329
EAGLE MATERIALS INC	7,524
EAGLE PHARMACEUTICALS INC	3,517
EAST WEST BANCORP INC	25,816
EASTERLY GOVERNMENT PROPERTI	13,345
EASTGROUP PROPERTIES INC	7,100
EASTMAN CHEMICAL CO	13,550
EASTMAN CHEMICAL CO	177,920
EATON CORP PLC	40,250
EATON CORP PLC	65,622
EATON VANCE CORP	19,428
EBAY INC	81,600
EBAY INC	401,300
EBIX INC	6,720
ECHO GLOBAL LOGISTICS INC	10,325
ECOLAB INC	23,750
EDGEWELL PERS CARE CO	7,226
EDISON INTERNATIONAL	32,600
EDWARDS LIFESCIENCES CORP	20,100
EHEALTH INC	5,800
EL PASO ELECTRIC CO	12,213
EL POLLO LOCO HOLDINGS INC	8,300
ELANCO ANIMAL HEALTH INC	246,044
ELDORADO RESORTS INC	9,500
ELECTRONIC ARTS INC	28,300
ELECTRONIC ARTS INC	72,325
ELECTRONIC ARTS INC	30,558
ELECTRONICS FOR IMAGING INC	13,202
EMCOR GROUP INC	10,731
EMERGENT BIOSOLUTIONS INC	13,534
EMERSON ELECTRIC CO	58,600
EMPLOYERS HOLDINGS INC	10,093

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

Description	Shares / Units
ENCOMPASS HEALTH CORP	17,388
ENCORE CAPITAL GROUP INC	7,183
ENCORE WIRE CORP	6,847
ENDO HEALTH SOLUTIONS INC	64,000
ENERGIZER HLDGS INC NEW	9,322
ENERSYS	7,512
ENERSYS	14,611
ENI S P A ADR	461,900
ENOVA INTL INC	10,309
ENPRO INDUSTRIES INC	5,335
ENSCO ROWAN PLC	30,282
ENTA PHARMACEUTICALS INC	3,989
ENTEGRIS INC	39,371
ENTERGY CORP	17,450
ENTERPRISE FINANCIAL SERVICE	20,281
EOG RESOURCES INC	55,100
EOG RESOURCES INC	56,872
EPAM SYSTEMS INC	26,061
EPAM SYSTEMS INC	21,373
EPLUS INC	4,092
EPR PPTYS COM SH BEN INT	13,398
EQT CORP	46,000
EQUIFAX INC	11,875
EQUIFAX INC	29,391
EQUINIX INC	7,961
EQUITRANS MIDSTREAM CORP	34,200
EQUITY COMMONWEALTH	87,448
EQUITY RESIDENTIAL	35,871
ERA GROUP INC	8,500
ESCO TECHNOLOGIES INC	6,500
ESSEX PROPERTY TRUST INC	5,950
ESTEE LAUDER COMPANIES CL A	20,792
ETHAN ALLEN INTERIORS INC	9,450
ETSY INC	36,699
EVERCORE PARTNERS INC	7,800
EVERCORE PARTNERS INC	14,630

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
EVEREST RE GROUP LTD	766
EVEREST RE GROUP LTD	3,350
EVERGY INC	21,650
EVERSOURCE ENERGY	29,492
EVERTEC INC	18,600
EW SCRIPPS CO	16,031
EXELIXIS INC	55,400
EXELON CORP	92,014
EXLSERVICE HOLDINGS	10,300
EXPEDIA INC	11,250
EXPEDIA INC	59,772
EXPEDITORS INTL WASH INC	15,700
EXPONENT INC	14,574
EXPONENT INC	27,680
EXPRESS INC	26,487
EXTERRAN CORP	9,005
EXTRA SPACE STORAGE INC	11,650
EXTREME NETWORKS INC	36,500
EXXON MOBIL CORP	402,484
EZCORP INC	22,878
F.N.B. CORP	61,200
F5 NETWORKS INC	5,250
F5 NETWORKS INC	95,000
F5 NETWORKS INC	141,540
F5 NETWORKS INC	18,637
FABRINET	12,380
FACEBOOK INC	228,300
FACEBOOK INC	124,384
FACEBOOK INC	142,611
FACEBOOK INC	40,786
FACTSET RESEARCH SYSTEMS INC	6,429
FACTSET RESEARCH SYSTEMS INC	12,887
FAIR ISAAC CORP	5,038
FAIR ISAAC CORP	17,099
FARO TECHNOLOGIES INC	4,434
FASTENAL CO	56,100

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
FASTENAL CO	112,424
FEDERAL REALTY	6,900
FEDERAL SIGNAL CORP	19,788
FEDERATED INVESTORS INC CL B	18,964
FEDEX CORP	22,983
FEDEX CORP	52,990
FERRO CORP	25,500
FIDELITY NATIONAL FINANCIAL	52,792
FIDELITY NATIONAL INFORMATIO	30,224
FIDELITY SOUTHERN CORP	7,216
FIESTA RESTAURANT GROUP INC	6,108
FIFTH THIRD BANCORP	75,129
FIFTH THIRD BANCORP	450,000
FIFTH THIRD BANCORP	118,382
FINISAR CORP	35,300
FIRST AMERICAN FINANCIAL COR	20,095
FIRST BANCORP	66,167
FIRST BUSEY CORP	35,275
FIRST CITIZENS BANKSHARES CL	5,863
FIRST CITIZENS BANKSHARES CL	3,420
FIRST COMMONWEALTH FINL GROU	24,106
FIRST FINANCIAL BANCORP	30,821
FIRST FINANCIAL BANKSHARES I	23,600
FIRST HAWAIIAN INC	35,133
FIRST HORIZON NATIONAL CORP	49,938
FIRST INDUSTRIAL REALTY TRUS	20,928
FIRST MIDWEST BANCORP	30,759
FIRST NBC BANK HOLDING CO	5,300
FIRST REPUBLIC BANK	15,750
FIRST REPUBLIC BANK	134,475
FIRST REPUBLIC BANK	41,360
FIRST SOLAR INC	10,718
FIRSTCASH INC	13,767
FIRSTENERGY CORP	49,403
FISERVE INC	37,250
FIVE BELOW INC	10,100

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
FIVE BELOW INC	5,009
FIVE9 INC	29,966
FLAGSTAR BANCORP INC	6,500
FLEETCOR TECHNOLOGIES INC	8,500
FLEXION THERAPEUTICS INC	12,814
FLIR SYSTEMS INC	12,750
FLOOR & DECOR HOLDINGS	29,922
FLOWERS FOODS INC	26,118
FLOWSERVE CORP	12,600
FLUOR CORP	19,600
FMC CORP	12,500
FMC CORP	194,000
FOOT LOCKER INC	11,850
FOOT LOCKER INC	150,000
FOOT LOCKER INC	18,970
FORD MOTOR	369,727
FORESCOUT TECHNOLOGIES INC	34,175
FORMFACTOR INC	22,800
FORMFACTOR INC	75,215
FORRESTER RESEARCH INC	1,900
FORTINET INC	13,550
FORTIVE CORP	27,963
FORTUNE BRANDS HOME & SECURI	12,400
FORTUNE BRANDS HOME & SECURI	133,190
FORWARD AIR CORP	9,399
FOSSIL GROUP INC	14,000
FOUR CORNERS PROPERTY TRUST	19,338
FOX CORP	16,349
FOX CORP	35,301
FOX FACTORY HOLDING CORP	10,739
FRANKLIN ELECTRIC CO INC	10,956
FRANKLIN FINANCIAL NETWORK I	2,200
FRANKLIN RESOURCES INC	28,500
FRANKLIN STREET PROPERTIES C	33,657
FREEMPORT-MCMORAN INC.	144,224
FRESHPET INC	14,855

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
FRONTIER COMMUNICATIONS CORP	1
FRONTIER COMMUNICATIONS CORP	15,987
FT WASH FOCUSED EQTY SECURIT	272,142,711
FTD COS INC	4,740
FTI CONSUTLTING INC	12,023
FUJIFILM HLDGS CORP	326,500
FULTON FINANCIAL CORP	24,026
FUTUREFUEL CORP	8,639
G1 THERAPUETICS INC	19,236
GAMESTOP CORP CL A	31,400
GANNETT CO	44,065
GAP (THE)	20,000
GARDNER DENVER HLDGS INC	476,900
GARDNER DENVER HLDGS INC	114,459
GARMIN LTD	10,800
GARRETT MOTION INC	23,000
GARTNER INC CL A	8,550
GATX CORP	6,238
GCI LIBERTY INC	1
GCI LIBERTY INC	1,404
GEEN DOT CORP	8,500
GENERAC HOLDINGS INC	18,898
GENERAL DYNAMICS CORP	25,400
GENERAL ELECTRIC CO	834,165
GENERAL MILLS INC	55,950
GENERAL MTRS CO	123,948
GENESCO INC	7,067
GENESEE & WYOMIMG	9,677
GENESEE & WYOMIMG	54,110
GENESEE & WYOMIMG	18,991
GENPACT LTD	257,122
GENTEX CORP	42,825
GENTHERM INC	9,200
GENUINE PARTS	13,725
GENWORTH FINANCIAL INC CL A	63,060
GEO GROUP INC	21,550

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
GEOSPACE TECHNOLOGIES CORP	3,190
GETTY REALTY CORP	8,135
GIBRALTAR INDUSTRIES INC	7,308
G-III APPAREL GROUP LTD	14,394
GILEAD SCIENCES INC	120,597
GLACIER BANCORP INC	25,192
GLATFELTER	12,846
GLAXO SMITHKLINE PLC ADR	72,160
GLOBAL NET LEASE INC	20,900
GLOBAL PAYMENTS INC	15,250
GLOBAL PAYMENTS INC	52,780
GLOBAL PAYMENTS INC	39,613
GLOBUS MEDICAL INC	10,505
GLOBUS MEDICAL INC	33,740
GMS INC	10,000
GODADDY INC	73,900
GODADDY INC	127,775
GOLDMAN SACHS GROUP INC	32,355
GOODYEAR TIRE & RUBBER	39,800
GRACO INC	26,720
GRAHAM HOLDINGS CO	804
GRAINGER (W W) INC	4,650
GRANITE CONSTRUCTION INC	7,629
GRANITE POINT MORTGAGE TRUST	13,400
GRAPHIC PACKAGING HOLDING CO	91,203
GREAT WASTERN BANCORP INC	17,518
GREEN PLAINS RENEWABLE ENER	11,560
GREENHILL & CO INC	6,000
GREIF INC CL A	5,620
GRIFFON CORP	9,642
GRIFOLS S A	559,100
GROUP 1 AUTOMOTIVE INC	5,572
GRUBHUB INC	29,026
GUESS INC	16,291
GUIDEWIRE SOFTWARE INC	43,510
GULF ISLAND FABRICATION INC	8,600

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
GULFPORT ENERGY	50,838
H B FULLER CO	15,403
HAEMONETICS CORP/MASS	8,600
HAEMONETICS CORP/MASS	11,568
HAIN CELESTIAL GROUP INC	15,120
HALLIBURTON CO	83,146
HALLIBURTON CO	109,048
HANCOCK HOLDING CO	11,803
HANESBRANDS INC	33,100
HANMI FINANCIAL CORP	9,931
HANOVER INSURANCE GROUP INC	7,130
HARLEY DAVIDSON INC	15,000
HARMONIC INC	18,300
HARRIS CORP	10,991
HARSCO CORP	23,346
HARTFORD FINL SERVICES GROUP	34,550
HASBRO INC	11,625
HAVERTY FURNITURE INC	7,100
HAWAIIAN ELECTRIC INDS	17,148
HAWAIIAN HOLDINGS INC	17,554
HAWKINS INC	4,200
HAYNES INTL INC	3,500
HCA HOLDINGS INC	26,600
HCA HOLDINGS INC	114,300
HCI GROUP INC	3,100
HCP INC	46,050
HDFC BANK LTD	122,800
HEALTHCARE REALTY TRUST INC	19,584
HEALTHCARE SERVICES GROUP	13,800
HEALTHCARE SERVICES GROUP	72,659
HEALTHEQUITY INV	9,800
HEALTHSTREAM INC	5,441
HEARTLAND EXPRESS INC	13,412
HEICO CORP CL A	26,191
HEIDRICK & STRUGGLES INTL	5,790
HELEN OF TROY LTD	4,440

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
HELIX ENERGY SOLUTIONS GROUP	47,331
HELMERICH & PAYNE	10,600
HENRY SCHEIN INC	15,250
HERCULES OFFSHORE INC	1
HERITAGE FINANCIAL CORP	6,500
HERON THERAPEUTICS INC	39,899
HERSHA HOSPITALITY TRUST	13,349
HERSHEY CO	13,150
HESKA CORP	1,657
HESS CORP	24,000
HESS CORP	252,146
HEWLETT PACKARD ENTERPRISE C	134,437
HEWLETT PACKARD ENTERPRISE C	965,800
HFF INC	12,502
HIBBETT SPORTS INC	7,800
HIGHPOINT RES CORP	16,084
HIGHWOODS PROPERTIES INC	18,497
HILL ROM HOLDINGS	11,056
HILL ROM HOLDINGS	38,173
HILLENBRAND INC	19,724
HILTON WORLDWIDE HLDGS INC	28,250
HILTON WORLDWIDE HLDGS INC	77,021
HMS HOLDING CORP	22,765
HMS HOLDING CORP	47,796
HNI CORP	9,300
HOLLYFRONTIER CORP	9,701
HOLLYFRONTIER CORP	15,200
HOLLYSYS AUTOMATION TECHNOLO	379,600
HOLOGIC INC	24,950
HOLOGIC INC	111,811
HOME BANCSHARES INC	25,097
HOME DEPOT INC	107,891
HOME DEPOT INC	77,700
HOME DEPOT INC	132,560
HOMESTREET INC	7,515
HONEYWELL INTERNATIONAL INC	70,325

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
HOPE BANCORP INC	40,777
HORACE MANN EDUCATORS	12,712
HORMEL FOODS CORP	23,350
HOSPITALITY PROPERTIES TRUST	28,615
HOST HOTELS & RESORTS INC	67,592
HOSTESS BRANDS INC	111,250
HP INC	144,387
HUB GROUP INC CL A	10,370
HUBBELL INC	8,849
HUMANA INC	12,700
HUNT (JB) TRANSPORT SERVICES	8,800
HUNTINGTON BANCSHARES	93,031
HUNTINGTON INGALLS INDS INC	1,104
HUNTINGTON INGALLS INDS INC	3,600
HURON CONSULTING GROUP INC	13,483
IAA INC	67,928
IBERIABANK CORP	22,431
ICHOR HOLDINGS LTD	7,800
ICON PLC	73,900
ICU MEDIAL INC	2,950
ICU MEDIAL INC	6,515
IDACORP INC	8,462
IDEX CORP	13,319
IDEX CORP	38,788
IDEXX LABORATORIES INC	8,450
IHS MARKIT LTD	34,750
IHS MARKIT LTD	301,500
IHS MARKIT LTD	82,676
II-VI INC	16,104
II-VI INC	109,086
ILLINOIS TOOL WORKS	29,150
ILLINOIS TOOL WORKS	165,310
ILLINOIS TOOL WORKS	47,721
ILLUMINA INC	14,100
IMPERIAL OIL LTD	100,810
INCYTE CORP	16,500

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
INCYTE CORP	167,500
INDEPENDENCE REALTY TRUST	24,987
INDEPENDENT BANK CORP	10,100
INFOSYS TECHNOLOGIES	854,500
ING GROUP N V ADR	800,900
INGERSOLL-RAND PLC	23,950
INGEVITY CORP	8,100
INGEVITY CORP	1,456
INGREDION INC	11,904
INNOPHOS HOLDINGS INC	6,574
INNOSPEC INC	7,973
INNOVATIVE INDUSTRIAL PROPER	3,000
INNOVIVA INC	24,399
INOGEN INC	3,800
INSIGHT ENTERPRISES INC	11,317
INSMED INC	23,139
INSPERITY INC	7,400
INSPERITY INC	990
INSPERITY INC	9,200
INSTALLED BUILDING PRODUCTS	7,141
INSTEEL INDUSTRIES INC	6,008
INSTRUCTURE INC	21,368
INSULET CORP	9,673
INTEGER HLDGS CORP	9,085
INTEGER HLDGS CORP	13,778
INTEGRA LIFESCIENCES HLDGS C	11,000
INTEGRA LIFESCIENCES HLDGS C	67,642
INTEL CORP	427,700
INTEL CORP	551,830
INTER PARFUMS INC	3,828
INTERACTIVE BROKERS GROUP IN	11,237
INTERCONTINENTAL EXCHANGE, I	52,725
INTERDIGITAL INC	6,112
INTERFACE INC	19,988
INTERNATIONAL BANCSHARES COR	8,735
INTERNATIONAL BANCSHARES COR	34,695

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
INTERNATIONAL BUSINESS MACHI	84,881
INTERNATIONAL FLAVORS/FRAG	9,400
INTERNATIONAL PAPER	38,388
INTERNATIONAL SPEEDWAY CORP	5,610
INTERPUBLIC GROUP COS INC	31,450
INTERSECT ENT INC	24,596
INTL FCSTONE INC	6,360
INTUIT INC	24,850
INTUITIVE SURGICAL INC	11,100
INTUITIVE SURGICAL INC	23,500
INVACARE CORP	6,786
INVESCO LTD	32,450
INVESCO MORTGAGE CAPITAL INC	38,163
IONIS PHARMACEUTICALS INC	53,394
IOVANCE BIOTHERAPEUTICS INC	6,600
IPH PHOTONICS CORP	3,100
IPH PHOTONICS CORP	80,100
IQVIA HOLDINGS INC	15,600
IQVIA HOLDINGS INC	170,610
IRIDIUM COMMUNICATIONS INC	28,240
IROBOT CORP	8,693
IRON MOUNTAIN INC	26,023
IRONWOOD PHARMACEUTICALS INC	815,691
ISTAR FINANCIAL INC	12,800
ITAU UNIBANCO HLDG SA	1,211,900
ITOCHU CORP	81,470
ITRON INC	9,457
ITRON INC	21,300
ITT INC	13,110
ITT INC	28,287
J & J SNACK FOODS CORP	4,524
J2 GLOBAL INC	7,536
JABIL CIRCUIT INC	24,893
JACK HENRY & ASSOCIATES INC	6,700
JACK IN THE BOX INC	4,216
JACOBS ENGINEERING GROUP INC	12,250

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
JAMES RIVER GROUP HOLDINGS L	7,900
JAMES RIVER GROUP HOLDINGS L	51,999
JANUS HENDERSON GROUP PLC	26,875
JBG SMITH PROPERTIES	18,875
JEFFERIES FINL GROUP INC	19,550
JELD-WEN HOLDING INC	25,975
JETBLUE AIRWAYS CORP	53,643
JOHN B SANFILIPPO & SON INC	3,110
JOHN BEAN TECHNOLOGIES CORP	9,160
JOHN BEAN TECHNOLOGIES CORP	17,698
JOHNSON & JOHNSON	253,178
JOHNSON & JOHNSON	175,800
JOHNSON CTLS INTL PLC	87,814
JONES LANG LASALLE INC	8,233
JP MORGAN CHASE & CO	314,014
JP MORGAN CHASE & CO	343,560
JP MORGAN CHASE & CO	260,919
JP MORGAN CHASE & CO	153,376
JUNIPER NETWORKS INC	34,077
KAISER ALUMINUM CORP	5,431
KAMAN CORP	8,393
KANSAS CITY SOUTHERN	9,500
KAR AUCTION SERVICES INC	67,928
KARYOPHARM THERAPEUTICS INC	18,700
KB HOME	16,716
KBR INC	27,179
KELLOGG CO	22,050
KELLOGG CO	131,185
KELLY SERVICES INC CL A	9,739
KEMET CORP	18,929
KEMPER CORPORATION	10,595
KENNAMETAL INC	10,824
KEYCORP	94,941
KEYSIGHT TECHNOLOGIES INC	18,950
KEYSIGHT TECHNOLOGIES INC	45,450
KILROY REALTY CORP	18,414

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
KIMBERLY CLARK CORP	32,068
KIMCO REALTY CORP	40,000
KINDER MORGAN INC	186,250
KIRBY CORP	8,741
KIRKLANDS INC	10,500
KITE REALTY GROUP TRUST	25,704
KLA-TENCOR CORP	15,700
KLA-TENCOR CORP	56,500
KLX ENERGY SERVICES	3,020
KLX ENERGY SERVICES	8,680
KNIGHT-SWIFT TRANSPORTATION	21,557
KNOWLES CORP	25,710
KOHL'S CORP	15,500
KOMATSU LTD	334,200
KONINKLIJKE AHOLD DELHAIZE N	118,370
KONTOOR BRANDS INC	14,800
KOPIN CORP	7,635
KOPPERS HOLDINGS INC	5,149
KORN/FERRY INTERNATIONAL	18,668
KOSMOS ENERGY LTD	111,108
KRAFT HEINZ CO	61,596
KRATON CORP	11,319
KROGER CO	78,450
KROGER CO	605,800
KULICKE & SOFFA INDUSTRIES	20,659
L BRANDS INC	21,800
L3 TECHNOLOGIES INC	7,550
LABORATORY CORP OF AMERICA H	9,269
LABORATORY CORP OF AMERICA H	84,378
LABORATORY CORP OF AMERICA H	37,514
LAM RESEARCH CORP	14,510
LAM RESEARCH CORP	32,292
LAMAR ADVERTISING CO A	14,127
LAMB WESTON HOLDINGS INC	717
LAMB WESTON HOLDINGS INC	14,050
LANCASTER COLONY CORP	3,625

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
LANDSTAR SYSTEM INC	7,154
LANNETT CO INC	2,044
LANTHEUS HOLDINGS INC	12,956
LAREDO PETROLEUM INC	57,800
LAZARD LTD	304,500
LA-Z-BOY INC	16,246
LCI INDS	7,900
LEGACY TEXAS FINANCIAL GROUP	14,079
LEGG MASON INC	15,837
LEGGETT AND PLATT INC	11,500
LEIDOS HLDGS INC	26,890
LEMAITRE VASCULAR INC	3,470
LENDING TREE INC	1,500
LENNAR CORP	261
LENNAR CORP CL A	28,156
LENNOX INTERNATIONAL INC	6,076
LENNOX INTERNATIONAL INC	23,881
LEXINGTON CORP PROPERTIES TR	67,083
LGI HOMES INC	5,320
LHC GROUP INC	8,206
LHC GROUP INC	10,544
LIBERTY EXPEDIA HOLDINGS INC	25,302
LIBERTY GLOBAL PLC CL C	379,644
LIBERTY PROPERTY TRUST	23,312
LIFE STORAGE INC	7,389
LIGAND PHARMACEUTICALS INC	3,900
LIGAND PHARMACEUTICALS INC	240
LILLY (ELI) & CO	82,860
LILLY (ELI) & CO	66,499
LINCOLN ELECTRIC HOLDINGS IN	10,256
LINCOLN ELECTRIC HOLDINGS IN	38,046
LINCOLN NATIONAL	19,208
LINCOLN NATIONAL	323,730
LINDE PLC	52,700
LINDSEY CORP	3,268
LITHIA MOTORS INC	8,383

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
LITTELFUSE INC	3,966
LIVANOVA PLC	7,197
LIVANOVA PLC	50,000
LIVE NATION INC	25,103
LIVENT CORP	44,768
LIVENT CORP	62,123
LIVEPERSON INC	15,501
LIVERAMP HOLDINGS INC	9,501
LIVERAMP HOLDINGS INC	18,435
LKQ CORP	31,200
LKQ CORP	376,724
LOCKHEED MARTIN	23,392
LOEW'S CORP	25,100
LOGMELN INC	7,559
LOUISIANA PACIFIC	21,440
LOUISIANA PACIFIC	37,040
LOWE'S COS	76,350
LOWE'S COS	136,100
LSB INDUSTRIES INC	5,500
LSC COMMUNICATIONS INC	14,865
LTC PROPERTIES INC	11,737
LUMBER LIQUIDATORS HOLDINGS	9,038
LUMENTUM HLDGS INC	11,603
LUMENTUM HLDGS INC	27,002
LUMINEX CORP	10,803
LVMH MOET HENNESSY-LOUIS VUI	159,900
LYDALL INC	6,223
LYFT INC	63,000
LYONDELLBASELL INDUSTRIES NV	28,850
LYONDELLBASELL INDUSTRIES NV	116,300
LYONDELLBASELL INDUSTRIES NV	31,740
M & T BANK CORP	13,114
M & T BANK CORP	23,326
M D C HOLDINGS INC	15,832
M/I HOMES INC	10,700
MACERICH CO	11,120

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
MACK CALI REALTY CORP	13,480
MACY'S INC	33,396
MADRIGAL PHARMACEUTICALS INC	2,370
MAGELLAN HEALTH, INC.	8,158
MAGNA INTL INC	245,600
MAGNA INTL INC	53,250
MALLINCKRODT PLC	17,437
MANHATTAN ASSOCIATES INC	13,160
MANPOWER INC	10,791
MANTECH INTERNATIONAL CORP A	8,037
MARATHON OIL CORP	75,174
MARATHON PET PETE CORP	291,160
MARATHON PETROLEUM CORP	64,014
MARCUS & MILLICHAP INC	6,100
MARCUS CORP	8,281
MARINEMAX INC	7,000
MARKEL CORP	5,465
MARKETAXESS HOLDINGS INC	6,547
MARRIOTT INTERNATIONAL CL A	26,770
MARRIOTT VACATIONS WORLDWIDE	7,400
MARRIOTT VACATIONS WORLDWIDE	16,790
MARSH & MCLENNAN	47,450
MARSH & MCLENNAN	317,714
MARTEN TRANSPORT LTD	12,826
MARTEN TRANSPORT LTD	24,758
MARTIN MARIETTA MATERIALS	5,750
MARVELL TECHNOLOGY GROUP LTD	212,133
MASCO CORP	28,550
MASCO CORP	318,100
MASIMO CORP	9,026
MASIMO CORP	22,621
MASTEC INC	10,600
MASTERCARD INC	87,296
MASTERCARD INC	35,100
MASTERCARD INC	46,161
MATADOR RESOURCES CO	15,738

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
MATERION CORP	6,061
MATRIX SERVICE CO	9,614
MATSON INC	14,973
MATTEL INC	60,200
MATTHEWS INTERNATIONAL CORP	9,400
MAXIM INTEGRATED PRODUCTS	26,000
MAXIMUS INC	11,156
MAXLINEAR INC	19,069
MCCORMICK & CO	11,300
MCDERMOTT INTL INC	35,501
MCDERMOTT INTL INC	1
MCDONALD'S CORP	72,700
MCKESSON CORP	18,482
MDU RESOURCES GROUP INC	31,397
MEDICAL PROPERTIES TRUST INC	67,487
MEDICINES CO	18,304
MEDIDATA SOLUTIONS INC	9,796
MEDIFAST INC	3,771
MEDNAX INC	12,789
MEDPACE HOLDINGS INC	9,100
MEDTRONIC INC	127,114
MEDTRONIC INC	163,600
MEDTRONIC INC	131,200
MEDTRONIC INC	33,770
MEDTRONIC INC	188,000
MEDTRONIC INC	73,706
MELCO RESORT ENTERTAINMENT L	549,000
MERCER INTERNATIONAL INC	13,300
MERCK & CO INC NEW	245,141
MERCK & CO INC NEW	179,200
MERCK & CO INC NEW	111,052
MERCURY COMPUTER SYSTEMS	15,047
MERCURY COMPUTER SYSTEMS	15,855
MERCURY GENERAL CORP	5,980
MEREDITH CORP	7,202
MERIDIAN BIOSCIENCE INC	16,229

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
MERIT MEDICAL SYSTEMS INC	16,206
MERIT MEDICAL SYSTEMS INC	25,192
MERITAGE HOMES CORP	12,815
META FINANCIAL GROUP INC	9,309
METHODE ELECTRONICS INC	11,496
METLIFE INC	91,958
METLIFE INC	395,808
METTLER-TOLEDO INTERNATIONAL	2,550
METTLER-TOLEDO INTERNATIONAL	4,368
MFA FINANCIAL INC	130,164
MGIC INVESTMENT CORP	138,171
MGM RESORTS INTERNATIONAL	49,300
MGP INGREDIENTS INC	3,600
MICHAELS COS INC	15,669
MICROCHIP TECHNOLOGY INC	22,271
MICRON TECHNOLOGY	107,400
MICRON TECHNOLOGY	460,994
MICRON TECHNOLOGY	130,747
MICROSOFT	731,265
MICROSOFT	451,543
MICROSOFT	244,126
MICROSTRATEGY	2,695
MID AMERICA APT COMMUNITIES	10,050
MIDDLEBY CORP	29,313
MILACRON HOLDINGS CORP	50,618
MILLER HERMAN INC	12,728
MIMEDX GROUP INC	8,866
MINERALS TECHNOLOGIES INC	4,695
MITSUBISHI UFJ FINANCIAL JA	1,263,100
MKS INSTRUMENTS INC	8,844
MKS INSTRUMENTS INC	39,044
MOBILE MINI INC	11,734
MOBILE TELESYSTEMS RS AD	1,190,400
MOHAWK INDUSTRIES INC	6,350
MOLINA HEALTHCARE INC	11,610
MOLINA HEALTHCARE INC	8,978

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
MOLSON COORS BREWING CO CL B	18,950
MOMENTA PHARMACEUTICALS INC	23,330
MOMO INC	245,600
MONARCH CASINO & RESORT INC	3,553
MONDELEZ INTERNATIONAL INC	136,438
MONDELEZ INTERNATIONAL INC	287,030
MONOLITHIC POWER SYSTEMS INC	7,499
MONOLITHIC POWER SYSTEMS INC	24,466
MONOTYPE IMAGING HOLDINGS IN	9,986
MONRO MUFFLER BRAKE INC	9,185
MONSTER BEVERAGE CORP	38,200
MONSTER BEVERAGE CORP	120,865
MOODY'S CORP	16,100
MOOG INC CL A	9,844
MORGAN STANLEY	122,593
MORGAN STANLEY	650,640
MORGAN STANLEY	104,212
MOSIAC CO	35,900
MOTORCAR PARTS OF AMERICA IN	5,982
MOTOROLA SOLUTIONS INC	16,023
MOVADO GROUP INC	4,362
MSA SAFETY INC	5,492
MSA SAFETY INC	93,700
MSA SAFETY INC	14,379
MSC INDUSTRIAL DIRECT CO A	7,353
MSCI INC	8,500
MTS SYSTEMS CORP	3,813
MUELLER INDUSTRIES INC	18,038
MULTI-COLOR CORP	3,996
MURPHY OIL CORP	25,843
MURPHY USA INC	5,499
MYERS INDUSTRIES INC	11,390
MYLAN N V SHS	50,600
MYR GROUP INC	5,243
MYRIAD GENETICS INC	21,188
NABORS INDUSTRIES LTD	83,181

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
NANOMETRICS INC	9,108
NANOSTRING TECHNOLOGIES INC	34,283
NASDAQ INC	11,450
NATIONAL BANK HOLDINGS COR	7,542
NATIONAL FUEL GAS CO	14,250
NATIONAL INSTRUMENTS CORP	19,025
NATIONAL INSTRUMENTS CORP	77,877
NATIONAL OILWELL VARCO INC	36,591
NATIONAL PRESTO INDUSTRIES	1,790
NATIONAL RETAIL PROPERTIES I	26,657
NATIONAL STORAGE AFFILIATES	13,517
NATUS MEDICAL INC	7,523
NAUTILUS INC	10,700
NAVIENT CORP	43,900
NAVIGANT CONSULTING INC	10,696
NBT BANCORP INC	13,049
NCR CORP	17,440
NEENAH PAPER INC	5,716
NEKTAR THERAPEUTICS	16,800
NEOGEN CORP	15,432
NEOGENOMICS INC	29,400
NETAPP INC	24,250
NETAPP INC	95,400
NETAPP INC	77,762
NETEASE INC	38,900
NETFLIX INC	41,400
NETGEAR INC	10,212
NETSCOUT SYSTEMS INC	12,793
NEW JERSEY RESOURCES CORP	13,013
NEW MEDIA INVESTMENT GROUP I	17,635
NEW ORIENTAL ED & TECH GRP I	152,200
NEW ORIENTAL ED & TECH GRP I	32,240
NEW YORK COMMUNITY BANCORP	78,535
NEW YORK MORTGAGE TRUST INC	50,200
NEW YORK TIMES CL A	26,152
NEWELL BRANDS INC	37,627

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
NEWMARKET CORP	1,478
NEWMONT MINING	74,708
NEWPARK RESOURCES INC	33,825
NEWS CORP	3,750
NEWS CORP NEW	42,450
NEXTERA ENERGY INC	45,350
NEXTERA ENERGY INC	29,159
NEXTGEN HEALTHCARE INC	13,567
NIC INC	19,054
NIELSEN HOLDINGS PLC	34,523
NIKE INC CL B	119,848
NIKE INC CL B	116,213
NIPPON TELEGRAPH & TELEPHONE	279,200
NISOURCE INC	35,079
NISOURCE INC	44,130
NISOURCE INC	9,500
NITTO DENKO CORPLTD	107,780
NMI HOLDINGS INC	21,637
NOBLE CORP PLC	61,264
NOBLE ENERGY INC	49,388
NOKIA CORP ADR	491,710
NORDSON CORP	8,008
NORDSON CORP	38,137
NORDSTROM	9,900
NORDSTROM	335,800
NORFOLK SOUTHERN CORP	25,750
NORFOLK SOUTHERN CORP	33,477
NORTHERN TRUST CORP	19,250
NORTHERN TRUST CORP	35,598
NORTHFIELD BANCORP INC	15,587
NORTHROP GRUMMAN CORP	15,970
NORTHSTAR REALTY EUROPE CORP	19,300
NORTHWEST BANCSHARES INC	30,660
NORTHWEST NATURAL HOLDING CO	8,033
NORTHWESTERN CORP	8,222
NORWEGIAN CRUISE LINE HLDGS	21,450

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
NOW INC	19,840
NRG ENERGY INC	28,100
NU SKIN ENTERPRISES INC A	9,305
NUCOR CORP	32,150
NUVASIVE INC	7,156
NUVASIVE INC	68,600
NVENT ELECTRIC PLC	25,900
NVIDIA CORP	57,850
NVR INC	611
NVR INC	6,940
NVR INC	1,774
NXP SEMICONDUCTORS NV	106,100
NXP SEMICONDUCTORS NV	134,400
OASIS PETROLEUM INC	48,500
OCCIDENTAL PETROLEUM	70,516
OCEANEERING INTERNATIONAL IN	17,107
OFFICE DEPOT INC	192,683
OFFICE PROPERTIES INCOME TRU	13,760
OFG BANCORP	13,200
OGE ENERGY CORP	32,491
OIL STATES INTERNATIONAL INC	18,483
OLD DOMINION FREIGHT LINE	11,815
OLD NATIONAL BANCORP	43,376
OLD REPUBLIC INTERNATIONAL C	49,641
OLIN CORP	26,475
OLLIE'S BARGAIN OUTLET HOLDI	8,000
OLYMPIC STEEL INC	4,000
OMEGA HEALTHCARE INVESTORS	34,662
OMNICELL INC	11,371
OMNICELL INC	24,253
OMNICOM GROUP	20,850
OMNOVA SOLUTIONS INC	72,432
ON SEMICONDUCTOR	1,292,170
ON SEMICONDUCTOR	167,813
ONE GAS INC	7,989
ONEMAIN HOLDINGS INC	23,150

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
ONEOK INC	36,800
ONESPAN INC	4,600
OPEN TEXT CORP	75,240
OPUS BANK	4,646
ORACLE CORP	242,774
ORASURE TECHNOLOGIES INC	13,874
ORASURE TECHNOLOGIES INC	66,540
ORBCOMM INC	81,310
O'REILLY AUTOMOTIVE INC	7,500
ORION MARINE GROUP	10,800
ORITANI FINANCIAL CORP	11,741
ORIX CORP	169,100
ORTHOFIX MED INC	5,604
ORTHOFIX MED INC	8,047
OSHKOSH CORP	12,814
OSHKOSH TRUCK CORP	270,150
OSI SYSTEMS INC	4,712
OWENS & MINOR HOLDINGS	18,800
OWENS ILLINOIS INC	26,183
OXFORD INDUSTRIES INC	5,733
OXFORD INDUSTRIES INC	21,886
PACCAR INC	33,110
PACCAR INC	43,294
PACIFIC PREMIER BANCORP INC	11,953
PACKAGING CORP OF AMERICA	9,850
PACKAGING CORP OF AMERICA	25,313
PACWEST BANCORP	23,014
PANASONIC CORP	320,260
PAPA JOHNS INTERNATIONAL INC	4,700
PAR PACIFIC HOLDINGS INC	12,400
PARK ELECTROCHEMICAL CORP	6,400
PARKER HANNIFIN	12,437
PATRICK INDUSTRIES INC	8,328
PATRICK INDUSTRIES INC	22,032
PATTERSON COS INC	11,300
PATTERSON-UTI ENERGY INC	42,712

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
PAYCHEX INC	29,325
PAYPAL HLDGS INC	112,700
PBF ENERGY INC	22,675
PDC ENERGY INC	20,264
PDC ENERGY INC	28,303
PDF SOLUTIONS INC	4,600
PEBBLEBROOK HOTEL TRUST	23,307
PEBBLEBROOK HOTEL TRUST	39,630
PEGASYSTEMS INC	17,121
PENN NATIONAL GAMING INC	16,200
PENN VIRGINIA CORP	3,100
PENNEY (JC)	82,173
PENNSYLVANIA REIT	11,076
PENNYMAC MORTGAGE INVESTMENT	25,300
PENTAIR PLC	15,174
PEOPLES UNITED FINANCIAL INC	29,350
PEPSICO INC	133,402
PEPSICO INC	172,102
PERFICIENT INC	8,736
PERFORMANCE FOOD GROUP CO	40,581
PERKINELMER INC	10,950
PERRIGO CO PLC	13,400
PERSPECTA INC	23,300
PETMED EXPRESS INC	6,150
PFIZER INC	526,195
PGT INC	15,712
PHIBRO ANIMAL HEALTH CORP	5,872
PHILIP MORRIS INTL INC	148,750
PHILIP MORRIS INTL INC	353,210
PHILLIPS 66	39,524
PHILLIPS 66	113,940
PHOTRONICS INC	22,206
PING AN INS GROUP CO CHINA L	367,000
PINNACLE FINANCIAL PARTNERS	10,912
PINNACLE FINANCIAL PARTNERS	24,131
PINNACLE WEST CAPITAL	9,500

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
PINNACLE WEST CAPITAL	93,846
PIONEER NATURAL RESOURCES CO	16,400
PIONEER NATURAL RESOURCES CO	29,401
PIPER JAFFRAY COS	4,722
PITNEY BOWES INC	48,627
PJSC GAZPROM	596,070
PJSC LUKOIL	249,800
PLANTRONICS INC	5,050
PLEXUS CORP	9,669
PNC FINANCIAL SERVICES GROUP	42,640
PNC FINANCIAL SERVICES GROUP	60,038
PNM RESOURCES INC	15,551
POLARIS INDUSTRIES INC	10,458
POLYONE CORP	14,038
POLYONE CORP	26,241
POOL CORP	6,486
PORTOLA PHARMACEUTICALS INC	26,409
POST HOLDINGS INC	10,585
POST HOLDINGS INC	9,752
POTLATCHDELTIC CORP	10,324
POWELL INDUSTRIES INC	2,100
POWER INTEGRATIONS INC	8,752
PPG INDUSTRIES INC	22,400
PPG INDUSTRIES INC	64,649
PPL CORP	67,450
PRA GROUP INC COM	11,994
PRA HEALTH SCIENCES INC	10,200
PRA HEALTH SCIENCES INC	35,981
PREFERRED BANK	4,300
PRESTIGE BRANDS HOLDINGS INC	9,369
PRICE T ROWE GROUP INC	22,100
PRIMERICA INC	7,536
PRINCIPAL FINANCIAL GROUP	25,500
PROASSURANCE CORP	17,335
PROCTER & GAMBLE	238,115
PROCTER & GAMBLE	131,109

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
PROGENICS PHARMACEUTICALS IN	17,400
PROGRESS SOFTWARE CORP	14,357
PROGRESSIVE CORP OHIO	55,800
PROGRESSIVE CORP OHIO	73,000
PROLOGIS INC	60,445
PROPETRO HOLDING CORP	22,500
PROPETRO HOLDING CORP	56,863
PROS HOLDINGS INC	17,706
PROSPERITY BANCSHARES INC	10,602
PROSPERITY BANCSHARES INC	47,152
PROTO LABS INC	8,359
PROVIDENCE SERVICE CORP	3,855
PROVIDENCE SERVICE CORP	14,029
PROVIDENT FINANCIAL SERVICES	18,381
PRUDENTIAL FINANCIAL GROUP	39,400
PS BUSINESS PARKS INC CA	4,000
PS BUSINESS PARKS INC CA	9,270
PT BK RAKYAT	194,140
PTC INC	17,628
PTC INC	41,804
PUBLIC SERVICE ENTERPRISE IN	46,650
PUBLIC STORAGE INC	14,602
PULTE GROUP	27,970
PULTE HOMES INC	639,500
PVH CORP	7,350
Q2 HOLDINGS INC	7,833
Q2 HOLDINGS INC	13,111
QBE INS GROUP LTD	317,470
QEP RESOURCES INC	47,608
QORVO INC	12,700
QORVO INC	305,440
QORVO INC	91,300
QTS REALTY TRUST INC	26,461
QUAKER CHEMICAL CORP	4,210
QUALCOMM INC	115,350
QUALCOMM INC	261,300

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
QUALCOMM INC	46,256
QUALYS INC	10,705
QUANEX BLDG PRODS CORP	11,267
QUANTA SERVICES INC	15,450
QUEST DIAGNOSTICS INC	11,700
QUINSTREET INC	13,800
R1 RCM INC	106,239
RALPH LAUREN CORP	5,300
RALPH LAUREN CORP	99,500
RAMBUS INC	29,212
RANGE RESOURCES CORP	37,100
RAPID7 INC	25,452
RAVEN INDUSTRIES INC	11,700
RAYMOND JAMES FINANCIAL INC	12,100
RAYONIER ADVANCED MATLS INC	20,266
RAYONIER INC	20,833
RAYTHEON CO	26,650
RAYTHEON CO	44,033
RE/MAX HOLDINGS INC	5,213
REALOGY HOLDINGS CORP	34,300
REALTY INCOME CORP	28,850
REATA PHARMACEUTICALS INC	10,716
RED HAT INC	16,800
RED ROBIN GOURMET BURGERS	4,917
REDFIN CORP	118,598
REDWOOD TRUST INC	23,200
REGAL BELOIT CORP	7,957
REGENCY CENTERS CORP	14,500
REGENERON PHARMACEUTICALS IN	7,391
REGENXBIO INC	7,800
REGENXBIO INC	9,412
REGIONS FINANCIAL CORP	94,525
REGIONS FINANCIAL CORP	1,053,200
REGIS CORP	11,034
REINSURANCE GROUP OF AMERICA	10,616
RELIANCE STEEL & ALUMINUM	12,092

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
RENAISSANCERE HOLDINGS LTD	7,088
RENAISSANCERE HOLDINGS LTD	7,309
RENEWABLE ENERGY GROUP INC	10,600
RENT A CENTER INC	12,432
REPLIGEN CORP	11,582
REPLIGEN CORP	34,882
REPSOL YPF SA SP A	1,252,300
REPUBLIC SERVICES INC	20,900
RESIDEO TECHNOLOGIES INC	20,780
RESMED INC	13,800
RESOURCES CONNECTION INC	7,376
RETAIL OPPORTUNITY INVESTMEN	33,107
REVANCE THERAPEUTICS INC	33,131
REX AMERICAN RESOURCES CORP	1,673
REXFORD INDUSTRIAL REALTY IN	32,258
REXNORD CORP	53,025
RH	5,779
RIGEL PHARMACEUTICALS INC	135,300
RING ENERGY INC	11,000
RIO TINTO ADR	310,700
RIO TINTO ADR	408,860
RLI CORP	11,100
RMR GROUP INC	1,285
ROADRUNNER TRANSN SYS INC	164
ROBERT HALF INTL INC	11,250
ROBERT HALF INTL INC	228,700
ROCKWELL AUTOMATION INC	11,450
ROGERS CORP	5,702
ROGERS CORP	7,924
ROKU INC	27,651
ROLLINS INC	12,800
ROPER TECHNOLOGIES INC	10,200
ROSS STORES INC	35,000
ROSS STORES INC	160,100
ROYAL CARIBBEAN CRUISES LTD	16,650
ROYAL DUTCH SHELL PLC AD	356,900

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
ROYAL DUTCH SHELL PLC AD	445,780
ROYAL GOLD INC	10,341
RPM INTERNATIONAL INC	21,192
RPT REALTY	24,369
RPT REALTY	37,540
RUDOLPH TECHNOLOGIES INC	6,808
RUTH'S HOSPITALITY GROUP INC	8,962
RYANAIR HLDGS PLC	56,325
RYDER SYSTEM	7,961
S&P GLOBAL INC	24,200
S&P GLOBAL INC	77,297
S&T BANCORP INC	11,200
SABR CORP	44,986
SABRA HEALTH CARE REIT	29,452
SAFETY INSURANCE GROUP INC	5,168
SAGE THERAPEUTICS INC	25,190
SAIA INC	7,945
SAILPOINT TECHNOLOGIES HLD I	43,711
SALESFORCE.COM	72,700
SALESFORCE.COM	163,463
SALESFORCE.COM	63,600
SALESFORCE.COM	49,850
SALLY BEAUTY HLDG	18,413
SANDERSON FARMS INC	4,058
SANMINA CORP	22,431
SAUL CENTERS INC	3,438
SBA COMMUNICATIONS CORP NEW	10,450
SBERBANK RUSSIA	945,500
SBERBANK RUSSIA	193,040
SCANSOURCE INC	8,642
SCHLUMBERGER LTD	131,806
SCHLUMBERGER LTD	180,237
SCHOLASTIC CORP	8,198
SCHULMAN A INC CVR	9,259
SCHWAB (CHARLES) CORP	112,246
SCHWAB (CHARLES) CORP	392,007

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
SCHWEITZER-MAUDUIT	9,830
SCIENCE APPLICATIONS INTL	9,306
SCIENCE APPLICATIONS INTL	20,914
SCIENTIFIC GAMES CORP A	7,462
SCOTTS MIRACLE GRO CO CL A	6,608
SEACOAST BANKING CORP OF FLO	13,000
SEACOAST BANKING CORP OF FLO	34,735
SEACOR HOLDINGS INC	3,734
SEACOR MARINE HLDGS INC	2
SEAGATE TECHNOLOGY	23,950
SEALED AIR CORP	16,194
SEATTLE GENETICS INC	57,902
SEATTLE GENETICS INC	63,935
SEI INVESTMENTS CO	21,605
SELECT MEDICAL HLDGS CORP	28,460
SELECTIVE INSURANCE GROUP	16,827
SEMGROUP CORP	37,376
SEMPRA ENERGY	26,376
SEMPRA ENERGY	72,090
SEMTECH CORP	12,500
SENECA FOODS CORP	2,200
SENIOR HOUSING PROPERTIES TR	37,190
SENSATA TECHNOLOGIES HLDNG P	242,500
SENSIENT TECHNOLOGIES CORP	5,775
SERVICE CORP INTL	29,847
SERVICE CORP INTL	90,984
SERVICENOW INC	55,790
SERVISFIRST BANCSHARES INC	13,900
SHAKE SHACK INC	7,899
SHERWIN WILLIAMS	7,950
SHERWIN WILLIAMS	13,083
SHIONOGI & CO LTD	389,900
SHIONOGI & CO LTD	197,880
SHOE CARNIVAL INC	5,200
SHUTTERFLY INC	10,282
SHUTTERSTOCK INC	5,699

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
SIGNATURE BANK	9,543
SIGNET JEWELERS INC	8,500
SILGAN HOLDINGS INC	12,426
SILGAN HOLDINGS INC	58,308
SILICON LABORATORIES INC	7,348
SILICON LABORATORIES INC	34,682
SIMMONS FIRST NATIONAL CORP	28,300
SIMON PROPERTY CROUP INC	29,647
SIMON PROPERTY CROUP INC	131,869
SIMPSON MANUFACTURING CO INC	11,681
SIX FLAGS ENTERTAINMENT CORP	12,860
SK TELECOM CO LTD ADR	121,240
SKECHERS U S A INC CL A	22,487
SKYWEST INC	16,168
SKYWORKS SOLUTIONS INC	16,050
SKYWORKS SOLUTIONS INC	83,954
SL GREEN REALTY CORP	7,400
SLEEP NUMBER CORP	11,232
SLM CORP	72,862
SLM CORP	137,881
SM ENERGY CO	17,878
SMART GLOBAL HOLDINGS INC	6,100
SMUCKER J M CO	10,474
SNAP ON INC	5,250
SNAP ON INC	31,937
SOFTBANK GROUP CORP	226,200
SOLAREEDGE TECHNOLOGIES INC	12,014
SONIC AUTOMOTIVE INC	12,064
SONOCO PRODUCTS CO	17,273
SOTHEBY'S	3,570
SOUTH JERSEY INDUSTRIES	25,466
SOUTH STATE CORP	27,764
SOUTH STATE CORP	17,817
SOUTHERN CO	99,050
SOUTHSIDE BANCSHARES INC	7,755
SOUTHWEST AIRLINES	46,818

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
SOUTHWEST AIRLINES	294,260
SOUTHWEST GAS CORP	8,255
SOUTHWEST GAS CORP	18,252
SOUTHWESTERN ENERGY CO	105,640
SPARK THERAPEUTICS INC	2,912
SPARTANNASH CO	14,713
SPECTRUM PHARMACEUTICALS INC	21,722
SPIRE INC	8,500
SPIRIT AEROSYSTEMS HLDGS INC	213,900
SPOK HOLDINGS INC	4,700
SPROUTS FARMERS MARKET INC	22,495
SPS COMMERCE	5,323
SPX CORP	14,571
SPX FLOW INC	12,777
SPX FLOW INC	14,400
SRC ENERGY INC	80,729
SS&C TECHNOLOGIES INC	117,578
STAMPS.COM INC	5,546
STANDARD LIFE ABERDEEN PLC	206,460
STANDARD MOTOR PRODUCTS INC	5,354
STANDEX INTERNATIONAL CORP	3,821
STANLEY BLACK & DECKER	14,370
STARBUCKS CORP	119,100
STARBUCKS CORP	200,500
STATE STREET CORP	37,459
STEEL DYNAMICS INC	40,361
STEEL DYNAMICS INC	441,700
STEPAN CO	6,769
STERICYCLE INC	11,850
STERICYCLE INC	108,400
STERIS PLC	14,156
STERIS PLC	30,814
STERLING BANCORP DEL	31,595
STERLING BANCORP DEL	82,048
STEVEN MADDEN	23,421
STEVEN MADDEN	64,171

Teachers' Retirement System of Kentucky
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June 30, 2019

Domestic & International Equities

Description	Shares / Units
STEWART INFORMATION SERVICES	8,582
STIFEL FINANCIAL CORP	11,886
STRATEGIC ED INC	6,146
STRYKER CORP	29,500
STURM RUGER & CO INC	5,419
SUMITOMO MITSUI FINL GROUP I	1,295,300
SUMMIT HOTEL PROPERTIES INC	33,027
SUMMIT MATERIALS INC	42,740
SUN LIFE FINL INC	258,500
SUNCOKE ENERGY INC	20,988
SUNTRUST BANKS	43,450
SUNTRUST BANKS	441,290
SUPER MICRO COMPUTER INC	2,875
SUPERIOR ENERGY SERVICES INC	47,700
SUPERIOR INDUSTRIES INTL	11,300
SUPERNUS PHARMACEUTICALS INC	17,381
SURMODICS INC	4,098
SVB FINANCIAL GROUP	5,150
SVB FINANCIAL GROUP	15,085
SVMK INC	43,732
SYKES ENTERPRISES INC	12,129
SYMANTEC CORP	64,634
SYNAPTICS INC	2,820
SYNCHRONY FINL	62,484
SYNCHRONY FINL	775,642
SYNEOS HEALTH INC	10,323
SYNEOS HEALTH INC	20,554
SYNNEX CORP	7,652
SYNOPSYS INC	14,750
SYNOVUS FINANCIAL CORP	26,600
SYSCO CORP	44,400
T MOBILE US INC	163,270
TABULA RASA HEALTHCARE INC	4,600
TACTILE SYSTEMS TECHNOLOGY I	6,600
TAILORED BRANDS INC	18,527
TAIWAN SEMICONDUCTOR ADR	326,900

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

Description	Shares / Units
TAKE-TWO INTERACTIVE SOFTWARE	11,350
TAKE-TWO INTERACTIVE SOFTWARE	66,461
TANGER FACTORY OUTLET CENTER	15,701
TAPESTRY INC	27,300
TARGET CORP	49,600
TARGET CORP	185,700
TAUBMAN CENTERS INC	10,908
TCF FINANCIAL CORP	30,490
TE CONNECTIVITY LTD	33,400
TE CONNECTIVITY LTD	276,190
TEAM INC	6,043
TECH DATA CORP	6,901
TECHNIPFMC LTD	43,800
TECHTARGET INC	6,600
TECHTRONIC INDS LTD	319,000
TEGNA INC	39,001
TELEDYNE TECHNOLOGIES	6,533
TELEFLEX INC	4,500
TELEFLEX INC	16,925
TELEPHONE & DATA SYS INC	18,570
TEMPUR SEALY INTERNATIONAL,	7,805
TENET HEALTHCARE CORP	19,085
TENNANT CO	5,511
TERADATA CORP	22,544
TERADATA CORP	125,900
TERADYNE INC	32,415
TERADYNE INC	131,900
TEREX CORP	12,446
TETRA TECHNOLOGIES INC	35,028
TETRA TECHNOLOGIES INC	17,184
TEXAS CAPITAL BANCSHARES INC	7,402
TEXAS INSTRUMENTS INC	89,400
TEXAS ROADHOUSE INC	10,761
TEXTRON INC	22,900
THE CHEFS'S WAREHOUSE INC	6,500
THE ENSIGN GROUP INC	16,253

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
THE GREENBRIER COS INC	10,273
THERMO ELECTRON CORP	38,650
THERMO ELECTRON CORP	31,625
THIRD POINT REINSURANCE LTD	16,500
THOR INDUSTRIES INC	8,030
TIDEWATER INC NEW	794
TIDEWATER INC NEW	859
TIFFANY & CO	10,000
TILE SHOP HOLDINGS INC	9,400
TIMKEN CO	12,297
TIMKENSTEEL CORP	7,251
TITAN INTERNATIONAL INC	15,017
TIVITY HEALTH INC	14,753
TIVO INC	36,810
TJX COS INC	116,800
TJX COS INC	280,100
TJX COS INC	212,006
TJX COS INC	124,821
TOKYO ELECTRON LTD	243,500
TOKYO ELECTRON LTD	74,000
TOLL BROTHERS INC	24,065
TOMPKINS FINANCIAL CORP	3,031
TOOTSIE ROLL INDUSTRIES	2,373
TOPBUILD CORP	10,825
TOPBUILD CORP	27,540
TORCHMARK CORP	9,400
TORO CO	18,669
TOSHIBA CORP	181,870
TOTAL SA	351,700
TOTAL SA	575,490
TOTAL SYSTEMS SERVICES INC	15,957
TOTAL SYSTEMS SERVICES INC	28,231
TRACTOR SUPPLY CO	11,300
TRANSDIGM GROUP INC	4,450
TRANSOCEAN LTD	80,708
TRANSUNION	90,810

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
TRAVELERS COS INC/THE	24,619
TREDEGAR CORP	9,442
TREEHOUSE FOODS INC	8,730
TREX CO INC	12,600
TREX CO INC	1,818
TRI POINTE HOMES	19,618
TRIMBLE NAVIGATION LIMITED	43,078
TRINITY INDUSTRIES	21,142
TRIPADVISOR INC	11,150
TRIPADVISOR INC	76,504
TRIUMPH BANCORP INC	7,200
TRIUMPH BANCORP INC	32,185
TRIUMPH GROUP INC	15,605
TRUEBLUE INC	14,888
TRUSTCO BANK CORP N Y	20,700
TRUSTMARK CORP	12,563
TTEC HLDGS INC	6,189
TTM TECHNOLOGIES INC	27,106
TUPPERWARE BRANDS CORP	7,945
TWITTER INC	69,650
TYLER TECHNOLOGIES INC	6,229
TYSON FOODS INC CL A	27,650
U.S. SILCA HOLDINGS INC	17,828
UBS ALL COUNTRY WORLD	6,294,164
UBS GROUP AG	662,600
UBS US EQUITY ALPHA RELATION	9,310,640
UDR INC	23,250
UGI CORP	28,964
UGI CORP	108,118
ULTA BEAUTY INC	5,150
ULTRA CLEAN HLDS INC	16,665
ULTRAGENYX PHARMACEUTICAL IN	51,877
UMB FINANCIAL CORP	6,292
UMPQUA HOLDINGS CORP	34,891
UNDER ARMOUR INC	18,047
UNDER ARMOUR INC	276,305

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
UNDER ARMOUR INC	124,876
UNDER ARMOUR INC CL A	18,780
UNIFI INC	1,831
UNIFIRST CORP/MA	4,263
UNION PACIFIC CORP	69,600
UNION PACIFIC CORP	116,680
UNISYS CORP	16,300
UNIT CORP	19,344
UNITED BANKSHARES INC	15,857
UNITED COMMUNITY BANKS	23,497
UNITED CONTL HLDGS INC	22,150
UNITED FIRE GROUP INC	5,731
UNITED INS HLDGS CORP	6,400
UNITED NATURAL FOOD INC	14,700
UNITED PARCEL SERVICE CL B	66,300
UNITED RENTALS INC	528
UNITED RENTALS INC	7,900
UNITED RENTALS INC	179,522
UNITED RENTALS INC	200,380
UNITED STATES STEEL CORP	26,015
UNITED TECHNOLOGIES CORP	77,065
UNITED TECHNOLOGIES CORP	97,270
UNITED THERAPEUTICS CORP	7,429
UNITEDHEALTH GROUP INC	91,460
UNITEDHEALTH GROUP INC	84,600
UNITEDHEALTH GROUP INC	83,370
UNITEDHEALTH GROUP INC	93,597
UNITEDHEALTH GROUP INC	42,943
UNITI GROUP INC	28,565
UNIVERSAL CORP VA	8,552
UNIVERSAL DISPLAY CORP	7,500
UNIVERSAL DISPLAY CORP	36,100
UNIVERSAL ELECTRONICS INC	3,188
UNIVERSAL FOREST PRODUCTS	20,367
UNIVERSAL HEALTH REALTY INCO	3,923
UNIVERSAL HEALTH SERVICES-B	7,450

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
UNIVERSAL INSURANCE HOLDINGS	10,700
UNUM GROUP	21,575
URAN EDGE PROPERTIES	18,362
URBAN OUTFITTERS INC	15,036
URBAN OUTFITTERS INC	30,902
URSTADT BIDDLE PROPERTIES IN	13,255
US BANCORP	142,053
US CONCRETE INC	5,358
US ECOLOGY INC	6,822
US PHYSICAL THERAPY INC	4,326
US PHYSICAL THERAPY INC	5,863
USANA HEALTH SCIENCES INC	400
VALERO ENERGY CORP	39,350
VALLEY NATIONAL BANCORP	48,498
VALMONT INDUSTRIES INC	2,718
VALVOLINE INC	28,147
VANDA PHARMACEUTICALS INC	18,400
VAREX IMAGING CORP	11,580
VARIAN MEDICAL SYSTEMS INC	8,400
VARIAN MEDICAL SYSTEMS INC	30,397
VEECO INSTRUMENTS INC	11,654
VEEVA SYSTEMS INC	33,263
VENTAS INC	34,029
VERA BRADLEY INC	7,200
VERISIGN INC	10,350
VERISIGN INC	38,998
VERISK ANALYTICS INC	15,850
VERITEX HOLDINGS INC	14,392
VERITIV CORP	5,222
VERIZON COMMUNICATIONS	392,714
VERIZON COMMUNICATIONS	295,990
VERIZON COMMUNICATIONS	219,994
VERSUM MATERIALS INC	18,543
VERTEX PHARMACEUTICALS INC	24,250
VERTEX PHARMACEUTICALS INC	94,296
VF CORP	30,400

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
VF CORP	74,968
VIACOM INC CL B	31,576
VIAD CORP	6,155
VIASAT INC	9,987
VIAVI SOLUTIONS INC	66,240
VICOR CORP	5,100
VIRTUS INVESTMENT PARTNERS I	1,644
VIRTUSA CORP	6,403
VISA INC	168,350
VISA INC	200,276
VISA INC	115,774
VISHAY INTERTECHNOLOGY INC	24,387
VISTA OUTDOOR INC	17,853
VISTEON CORP	5,000
VISTEON CORP	15,345
VITAMIN SHOPPE INC	9,100
VONAGE HOLDINGS CORP	60,468
VORNADO REALTY TRUST	16,525
VULCAN MATERIALS CO	13,048
WABASH NATIONAL CORP	22,411
WABTEC CORP	316
WABTEC CORP	13,499
WADDELL & REED FINANCIAL A	28,020
WAGEWORKS INC	10,133
WALGREENS BOOTS ALLIANCE INC	76,450
WALKER & DUNLOP INC	9,083
WAL-MART STORES INC	135,249
WASHINGTON FEDERAL INC	13,128
WASHINGTON PRIME GROUP NEW	49,920
WASHINGTON REIT	25,600
WASTE CONNECTIONS INC	850
WASTE CONNECTIONS INC	40,199
WASTE MANAGEMENT INC	37,955
WATERS CORP	6,950
WATSCO INC	5,252
WATTS WATER TECHNOLOGIES INC	8,495

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
WD-40 CO	4,095
WEBSTER FINANCIAL CORP	14,529
WEC ENERGY GROUP INC	29,576
WEIGHT WATCHERS INTL INC	8,400
WEINGARTEN REALTY INVESTORS	20,511
WELBILT INC	29,496
WELLCARE HEALTH PLANS INC	513
WELLCARE HEALTH PLANS INC	4,750
WELLS FARGO & CO	391,491
WELLS FARGO & CO	460,694
WELLTOWER INC	37,550
WENDY'S CO	29,897
WERNER ENTERPRISES INC	7,990
WEST PHARMACEUTICAL SERVICES	11,755
WESTAMERICA BANCORPORATION	8,525
WESTERN ALLIANCE BANCORP	24,192
WESTERN DIGITAL CORP	29,854
WESTERN DIGITAL CORP	274,789
WESTERN UNION CO	39,967
WESTLAKE CHEMICALS	195,100
WESTROCK CO	26,754
WEX INC	7,199
WEX INC	43,649
WEYERHAEUSER CORP	73,691
WHIRLPOOL CORP	6,398
WHIRLPOOL CORP	112,100
WHITE MOUNTAINS INSURANCE GR	2,985
WHITESTONE REIT	12,354
WHITING PETE CORP NEW	27,200
WHITING PETE CORP NEW	25,272
WILEY (JOHN) & SONS CL A	5,753
WILLIAM LYON HOMES	11,993
WILLIAMS COS	116,569
WILLIAMS SONOMA INC	13,234
WILLIS TOWERS	11,850
WINGSTOP INC	7,265

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Domestic & International Equities

Description	Shares / Units
WINGSTOP INC	17,081
WINNEBAGO INDUSTRIES INC	9,470
WINTHROP REALTY TRUST ESCROW	30,415
WINTRUST FINANCIAL CORP	9,627
WINTRUST FINANCIAL CORP	24,402
WISDOMTREE INVESTMENTS INC	32,193
WNS HOLDINGS LTD	145,800
WOLVERINE WORLD WIDE INC	27,611
WOLVERINE WORLD WIDE INC	65,206
WOODWARD INC	9,986
WORKDAY INC	26,430
WORLD ACCEPTANCE CORP	2,272
WORLD FUEL SERVICES CORP	15,610
WORLD WRESTLING ENTMT INC	8,400
WORTHINGTON INDUSTRIES	6,281
WPX ENERGY INC	61,144
WPX ENERGY INC	166,810
WSFS FINANCIAL CORP	35,968
WYNDHAM HOTELS & RESORTS INC	16,564
WYNDHAM WORLDWIDE CORP	16,300
WYNN RESORTS LTD	9,850
XCEL ENERGY INC	48,495
XENIA HOTELS & RESORTS INC	35,200
XEROX CORP	22,108
XEROX CORP	466,000
XILINX	24,150
XPERI CORP	14,225
XPO LOGISTICS INC	16,500
XYLEM INC	17,300
YANDEX N V	319,800
YELP INC	13,200
YETI HOLDINGS INC	73,976
YETI HOLDINGS INC	40,630
YUM BRANDS INC	29,600
YY INC	139,900
ZEBRA TECHNOLOGIES CORP CL A	9,522

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Domestic & International Equities

Description	Shares / Units
ZIMMER BIOMET HOLDINGS INC	19,201
ZIONS BANCORPORATION	14,394
ZIONS BANCORPORATION	363,860
ZOETIS INC	44,950
ZTO EXPRESS CAYMAN INC	679,200
ZUMIEZ INC	5,800

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
AAPLE INC.	2,000,000
AAPLE INC.	3,000,000
ABBVIE INC	520,000
ABBVIE INC	2,161,000
ABMT	1,394,712
ACTAVIS FUNDING SCS	770,000
ACTAVIS FUNDING SCS	1,540,000
ACTIVISION BLIZZARD	80,000
ACTIVISION BLIZZARD	120,000
ACTIVISION BLIZZARD	1,000,000
ACTIVISION BLIZZARD	1,670,000
ACTIVISION BLIZZARD	3,100,000
ACTIVISION BLIZZARD	2,330,000
ACTIVISION BLIZZARD	3,000,000
ACTIVISION BLIZZARD	2,162,000
ADVOCATE HEALTH CORP	500,000
AEP TEXAS INC	15,000
AGILENT TECHNOLOGIES	3,000,000
ALAMEDA CNTY CA	1,340,000
ALBERTO-CULVER COMPANY	1,000,000
ALEXANDRIA REAL ESTATE	1,220,000
ALEXANDRIA REAL ESTATE	730,000
ALIBABA	1,000,000
ALLIANT ENERGY FINANCE	680,000
ALLSTATE CORPORATION	2,480,000
ALPHABET INC	2,000,000
AMERICAN EXPRESS	1,150,000
AMERICAN EXPRESS	200,000
AMERICAN EXPRESS CO	820,000
AMERICAN EXPRESS CO	4,000,000
AMERICAN EXPRESS CO	2,000,000
AMERICAN EXPRESS CO	5,000,000
AMERICAN EXPRESS CO	5,500,000
AMERICAN EXPRESS CO	2,635,000
AMERICAN HONDA FINANCE	1,330,000
AMERICAN HONDA FINANCE	790,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
AMERICAN HONDA FINANCE	350,000
AMERICAN WATER CAPITAL	625,000
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-BUSCH COS	510,000
ANHEUSER-BUSCH COS	2,885,000
ANHEUSER-BUSCH INBEV WOR	460,000
ANHEUSER-BUSCH INBEV WOR	830,000
AON CORP	7,500,000
AON CORP	6,500,000
APID	2,900,000
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	1,726,000
APPLE INC	2,128,000
APPLE INC 5/3/23	5,000,000
APPLE INC 5/4/43	1,000,000
APPLIED MATERIAL	3,750,000
APPLIED MATERIAL	1,250,000
APPLIED MATERIAL	1,250,000
APPLIED MATERIAL	3,750,000
ARC PROPERTIES OPERATING	2,954,000
ARLINGTON CNTY VA	2,760,000
ASCENSION HEALTH	1,000,000
ASHTED CAPITAL INC	2,514,000
AT&T INC	1,000,000
AT&T INC	1,000,000
AT&T INC	535,000
AT&T INC	500,000
AT&T INC	600,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Fixed Income

Description	Par Amount
AT&T INC	750,000
AT&T INC	870,000
AT&T INC	2,000,000
AT&T INC	530,000
AT&T INC	1,898,000
ATLANTIC RICHFIELD CO DEBS	2,000,000
AUTONATION, INC	1,660,000
AVERY DENNISON CORP	3,000,000
AVOLON HOLDINGS FNDG LTD	2,581,000
BAE SYSTEMS HOLDINGS INC	1,206,000
BAIDU INC	1,750,000
BAIDU INC	1,750,000
BAKER HUGHES A GE CO	460,000
BALTIMORE CNTY MD	1,000,000
BANC OF AMERICA FUNDING CORP	1,000,000
BANK OF AMERICA CORP	3,078,000
BANK OF AMERICA CORP	2,116,000
BANK OF AMERICA FUNDING CORP	1,690,000
BANK OF AMERICA FUNDING CORP	1,000,000
BANK OF AMERICA FUNDING CORP	590,000
BANK OF AMERICA FUNDING CORP	410,000
BANK OF MONTREAL	800,000
BANK OF MONTREAL	2,420,000
BANK OF NEW YORK	1,345,000
BANK OF NOVA SCOTIA	630,000
BANK OF NOVA SCOTIA	620,000
BANK OF NY MELLON CORP	750,000
BANK OF NY MELLON CORP	2,635,000
BARCLAYS PLC	2,495,000
BAYER US FINANCE	800,000
BAYER US FINANCE LLC	1,020,000
BB&T CORPORATION	1,005,000
BECTON DICKINSON	569,000
BEECHWOOD KY ISD	2,000,000
BELLEVUE	670,000
BERKSHIRE HATHAWAY	4,000,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
BERKSHIRE HATHAWAY	3,000,000
BERKSHIRE HATHAWAY INC	2,000,000
BERKSHIRE HATHAWAY INC	1,837,000
BERRYTOWN APTS KY 221D4	454,334
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	7,764,000
BMW US CAPITAL LLC	780,000
BMW US CAPITAL LLC	170,000
BMW US CAPITAL LLC	980,000
BMW US CAPITAL LLC	5,000,000
BNP PARIBAS	1,180,000
BOARDWALK PIPELINES LLC	2,612,000
BOSTON PROPERTIES LP	485,000
BOSTON PROPERTIES LP	410,000
BOSTON PROPERTIES LP	850,000
BOSTON PROPERTIES LP	2,380,000
BOSTON UNIVERSITY	3,000,000
BP CAPITAL MARKETS 9/26/23	1,000,000
BP CAPITAL MARKETS PLC	370,000
BRANCH BANKING & TRUST	500,000
BRASKEM AMERICA FINANCE	1,818,000
BRISTOL-MEYERS SQUIBB	2,150,000
BROADCOM INC	2,500,000
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
BUCKEYE PARTNERS	2,083,000
BUCKS CNTY PA CMNTY CLG AUTH	445,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Fixed Income

Description	Par Amount
BURLINGTN NORTH SANTA FE	1,300,000
BURLINGTON NORTH SANTA FE	1,700,000
BURLINGTON NORTH SANTA FE 9/	1,000,000
BURLINGTON NOTHERN SANTA FE	2,000,000
BWAY MORTGAGE TRUST	957,897
CAMPBELL & KENTON COS., KY S	1,000,000
CANADIAN NATIONAL RESOURCES	619,000
CANADIAN NATL RESOURCES	1,666,000
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 144A SR NOTES	2,000,000
CARGILL INCORPORATED	190,000
CARGILL INCORPORATED	490,000
CARLISLE CO KY SD FIN CORP	1,840,000
CARMAX AUTO OWNER TRUST	1,855,000
CATERPILLAR FINANCIAL SERVIC	980,000
CATERPILLAR FINL SERVICE	500,000
CATERPILLAR INC	5,000,000
CATERPILLAR INC	2,000,000
CATHOLIC HEALTH INITIATIVES	2,032,000
CELGENE CORP	1,735,000
CENOVUS ENERGY INC	2,350,000
CHARLES SCHWAB COR	780,000
CHARLES SCHWAB CORP	5,000,000
CHARLES SCHWAB CORP	2,000,000
CHARLES SCHWAB CORP	6,000,000
CHARLES SCHWAB CORP	3,000,000
CHARLES SCHWAB CORP	2,000,000
CHARTER COMM OPT LLC/CAP	1,698,000
CHEVRON CORP	4,000,000
CHEVRON PHILLIPS CHEM CO	730,000
CHICAGO IL GO	235,000
CHILDREN'S HOSPITAL CORP	800,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

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	1,000,000
CITIGROUP	1,149,000
CITIGROUP	1,986,000
CITIGROUP COMMERCIAL MORTGAG	1,930,000
CITIGROUP INC 6/1/25	2,000,000
CITIGROUP INCORPORATED	1,000,000
CITIGROUP INCORPORATED	1,000,000
CITIGROUP INCORPORATED	310,000
CITIGROUP INCORPORATED	1,100,000
CITIGROUP INCORPORATED	760,000
CITIGROUP INCORPORATED	230,000
CITIZENS BANK NA/RI	410,000
CITIZENS BANK NA/RI	410,000
CITIZENS BANK NA/RI	250,000
CITY OF OWENSBORO KY	2,580,000
CITY OF OWENSBORO KY	1,315,000
CITY OF PADUCAH KY	2,845,000
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
COLUMBIA PIPELINE GROUP	1,881,000
COMCAST CORP	1,358,000
COMCAST CORP	1,755,000
COMCAST CORPORATION	832,000
COMCAST CORPORATION	780,000
COMCAST CORPORATION	960,000
COMM MORTGAGE TRUST	2,298,843

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
COMM MORTGAGE TRUST	2,350,000
COMM MORTGAGE TRUST	1,857,972
COMM MORTGAGE TRUST	1,830,000
CONOCOPHILLIPS COMPANY	385,000
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
COX COMMUNICATIONS INC	1,710,000
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	2,808,000
CROWLEY BLUE WTR PARTNERS	1,340,000
CROWLEY CONRO LLC	1,347,500
CROWN CASTLE INTL CORP	5,000,000
CROWN CASTLE INTL CORP	2,442,000
CSX CORP	1,500,000
CSX CORP	4,500,000
CUYAHOGA CNTY OH	1,000,000
CVS CORP	1,303,000
CVS CORP	2,755,000
CVS HEALTH CORP	1,970,000
CVS HEALTH CORP	310,000
DAIMLER FINANCE NA LLC	1,865,000
DANVILLE KY	755,000
DANVILLE KY	275,000
DEERE & COMPANY	720,000
DEERE & COMPANY	5,000,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
DEPT OF HOUSING & URBAN DEVL	1,790,000
DEPT OF HOUSING & URBAN DEVL	2,200,000
DEUTSCHE TELEKOM	936,000
DIGITAL REALTY TRUST LP	630,000
DISCOVERY COMMUNICATIONS 6/1	3,000,000
DOLLAR GENERAL CORP	2,450,000
DOWDUPONT INC	1,300,000
DUKE ENERGY CAROLINAS	1,400,000
DUKE ENERGY PROGRESS INC	1,352,000
DUKE ENERGY PROGRESS INC	1,919,000
DUKE ENERGY PROGRESS LLC	660,000
DUKE REALTY CORPORATION	900,000
DUKE REALTY CORPORATION	520,000
DUKE REALTY CORPORATION	570,000
DUKE UNIVERSITY	1,000,000
DUKE UNIVERSITY HEALTH	805,000
EAGLE MATERIALS INC	2,915,000
EATON CORP	430,000
ECMC GROUP STUDENT LOAN TRUS	1,673,866
ECOLAB INC	620,000
ECOLAB INC	1,109,000
ECOLAB INC 12/8/41	136,000
EL PASO TX GO	1,000,000
ELECTRICITE DE FRANCE	2,356,000
ELI LILLY & CO	4,850,000
EMBRAER NETHERLANDS FINA	997,000
EMBRAER NETHERLANDS FINA	995,000
EMD FINANCE	1,040,000
EMERSON ELECTRIC CO	2,000,000
ENERGY TRANSFER PARTNERS	2,405,000
ENTERGY ARKANSAS INC	1,000,000
ENTERGY ARKANSAS INC	270,000
ENTERPRISE PRODUCTS OPER	220,000
ENTERPRISE PRODUCTS OPER	600,000
ENTERPRISE PRODUCTS OPER	350,000
EOG RESOURCES	2,000,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
EOG RESOURCES	1,000,000
EQUIFAX INCORPORATED	580,000
ERP OPERATING LP	530,000
EXPERIAN FINANCE PLC	210,000
EXPERIAN FINANCE PLC	250,000
EXPRESS SCRIPTS INC	1,906,000
EXPRESS SCRIPTS INC	302,000
EXXON MOBIL CORPORATION	1,000,000
FANNIE MAE	0
FANNIE MAE	3,240,221
FANNIE MAE	2,191,499
FANNIE MAE	2,601,131
FANNIE MAE	1,300,000
FANNIE MAE 30 YR.	3,869,488
FANNIE MAE 30 YR. (#2)	2,737,456
FANNIE MAE POOL	1,500,000
FANNIE MAE POOL	3,111,476
FANNIE MAE POOL	803,391
FANNIE MAE POOL	2,456,599
FANNIE MAE POOL	0
FANNIE MAE POOL	3,908,792
FANNIE MAE POOL	2,503,373
FANNIE MAE POOL	3,295,510
FANNIE MAE POOL	2,945,047
FANNIE MAE POOL	2,417,789
FANNIE MAE POOL	4,947,811
FANNIE MAE POOL	3,310,894
FANNIE MAE POOL	1,615,938
FANNIE MAE POOL	1,661,098
FANNIE MAE POOL	2,441,259
FEDERAL EXPRESS CORPORATION	1,220,000
FEDERAL FARM CREDIT BANK	2,500,000
FEDERAL FARM CREDIT BANK	2,500,000
FEDERAL FARM CREDIT BANK	3,000,000
FEDERAL HOME LOAN BANK	5,000,000
FEDERAL HOME LOAN BANK	5,000,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
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	2,425,000
FFCB BONDS 7/26/27	5,000,000
FFCB BONDS 7/6/21	4,000,000
FG A84158	211,645
FG G04388	385,458
FGLMC	931,675
FHLMC (GOLD) POOL # A42105	262,573
FHLMC (GOLD) POOL # A47480	239,142
FHLMC (GOLD) POOL # A48616	45,306
FHLMC (GOLD) POOL # FGP28000	1,523,774
FHLMC (GOLD) POOL # G08122	165,428
FHLMC (GOLD) POOL # G11850	11,343
FHLMC (GOLD) POOL # G12438	33,553
FHLMC (GOLD) POOL # N31304	107,753
FHLMC POOL # A34672 (MTGS KY	125,736
FHLMC POOL # G11773	32,255
FHLMC POOL # G11773	22,093
FIDELITY NATIONAL	528,000
FIDELITY NATIONAL 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
FISERV INCORPORATED	540,000
FLEMING CO., KY SDFC	5,000,000
FLORIDA GAS TRANSMISSION	1,400,000
FN 932227	224,112
FN AM8949	5,206,387
FN AN3706	7,410,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Fixed Income

Description	Par Amount
FN AN7825	4,884,188
FN AN8258	5,000,000
FN BL1165 MTG	1,678,001
FN BL1166 MTG	1,588,640
FNMA AN0918	4,801,266
FNMA BL0549	2,750,000
FNMA BONDS	4,000,000
FNMA DUS STONE WATER PK	8,000,000
FNMA POOL # 124921	21,702
FNMA POOL # 251752	4,607
FNMA POOL # 254688	62,717
FNMA POOL # 254688	26,879
FNMA POOL # 256089	1,199,875
FNMA POOL # 256181	211,575
FNMA POOL # 266220	27,986
FNMA POOL # 313644	35,421
FNMA POOL # 456258	70,560
FNMA POOL # 457075	48,505
FNMA POOL # 503689	13,118
FNMA POOL # 521220	18,532
FNMA POOL # 604970	67,175
FNMA POOL # 655866 (MTGS KY)	127,487
FNMA POOL # 676821 (MTGS KY)	148,651
FNMA POOL # 745128	2,902
FNMA POOL # 755598	236,239
FNMA POOL # 755598	236,239
FNMA POOL # 763651	127,095
FNMA POOL # 763651	127,095
FNMA POOL # 763722	61,865
FNMA POOL # 809741 (MTGS KY)	60,544
FNMA POOL # 874195 DUS	1,394,006
FNMA POOL # 901683	54,115
FNMA POOL # 902823	125,361
FNMA POOL # 942887	160,808
FNMA POOL # 944608	64,488
FNMA POOL AN0502	1,590,271

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Fixed Income

Description	Par Amount
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 CREDIT	200,000
FORD MOTOR CREDIT	600,000
FORD MOTOR CREDIT	2,261,000
FOREST LABORATORIES INC	1,885,000
FORT KNOX MILITARY HOUSING	5,201,541
FORTIVE CORPORATION	1,000,000
FORTUNE BRANDS HOME & SE	210,000
FREDDIE MAC - SCRT	3,360,209
FREDDIE MAC - SCRT	1,878,322
FREDDIE MAC GOLD POOL	1,135,991
FREDDIE MAC GOLD POOL	1,919,362
FREEPORT-MCMORAN C & G	2,000,000
G@ BJ9649	1,893,890
GATX CORP	1,000,000
GATX CORP	2,600,000
GE CAPITAL INTERNATIONAL	1,256,000
GE CAPITAL INTL FUNDING	1,750,000
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	840,000
GENERAL MOTORS FINL CO	1,188,000
GENERAL MOTORS FINL CO	1,619,000
GLAXOSMITHKLINE CAPITAL	1,840,000
GN 698276	425,952
GNMA MTG POOL # 417322	47,534
GNMA MTG POOL # 417322	34,947
GNMA MTG POOL # 448386	105,619
GNMA MTG POOL # 457859	237,242
GNMA MTG POOL # 486228	13,471
GNMA MTG POOL # 499991	38,875
GNMA MTG POOL # 539783	33,884

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
GNMA MTG POOL # 570491	59,349
GOLDMAN SACHS CAPITAL II	68,000
GOLDMAN SACHS GP	724,000
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	1,090,000
GOLDMAN SACHS GROUP INC	2,218,000
GOLDMAN SACHS GROUP INC	2,508,000
GOLDMAN SACHS GROUP INC	1,418,000
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	2,371,000
GS MORTGAGE SECURITIES TRUST	1,000,000
GS MORTGAGE SECURITIES TRUST	1,300,000
GS MORTGAGE SECURITIES TRUST	1,355,333
GSMS 2010-C1 A1	94,133
GSMS 2010-C1 A1	94,133
GUARDIAN LIFE GLOB FUND	1,000,000
GUARDIAN LIFE GLOB FUND	400,000
GULFSTREAM NATURAL GAS	1,040,000
HALFMOON PARENT INC	1,000,000
HALFMOON PARENT INC	1,812,000
HALLIBURTON COMPANY	1,260,000
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

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
HEATHROW FUNDING LTD 144A	5,800,000
HEINEKEN NV	920,000
HEINZ (HJ) CO NOTES	1,200,000
HEINZ (HJ) CO NOTES	3,000,000
HELMERICH & PAYNE	1,000,000
HERSHEY COMPANY	6,000,000
HERSHEY COMPANY	7,600,000
HERSHEY COMPANY	3,000,000
HERSHEY FOODS CO DEBS	275,000
HEXCEL CORP	720,000
HIDALGO CNTY TX	645,000
HOME DEPOT	1,511,000
HONEYWELL INTERNATIONAL INC	2,000,000
HONOLULU CITY & CNTY HI	870,000
HOUSTON TEX	400,000
HOUSTON TX UTILITY SYS REVEN	515,000
HP ENTERPRISE CO	610,000
HSBC HOLDINGS PLC	1,000,000
HSBC HOLDINGS PLC	225,000
HSBC HOLDINGS PLC	275,000
HSBC HOLDINGS PLC	260,000
HSBC HOLDINGS PLC	270,000
HSBC HOLDINGS PLC	880,000
HSBC HOLDINGS PLC-SPONS	1,943,000
HUNTINGTON BANCSHARES INC	2,582,000
HUNTINGTON NATIONAL BANK	780,000
IBM	2,309,000
IBM CORP DEBS	6,000,000
IBM CORPORATION	1,650,000
IBM CORPORATION	1,700,000
IBM CREDIT CORP	350,000
ILLINOIS TOOL WORKS INC	5,000,000
IMPERIAL TOBACCO FINANCE	2,766,000
INDIANA ST FIN AUTH REVENUE	800,000
INDIANA UNIV HEALTH INC	500,000
INDIANAPOLIS IN LOC PUB IMP	5,000,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
INDIANAPOLIS, IN	1,000,000
INGERSOLL-RAND LUX FINAN	1,090,000
INTERNATIONAL PAPER COMPANY	1,000,000
INTERSTATE POWER & LIGHT	610,000
ITC HOLDINGS CORP	560,000
JACKSON CO KY SD	2,480,000
JM SMUCKER CO	2,000,000
JOHN DEERE CAPITAL	405,000
JOHN DEERE CAPITAL	470,000
JOHN DEERE CAPITAL	310,000
JOHNSON & JOHNSON	4,000,000
JOHNSON & JOHNSON	10,000,000
JOHNSON & JOHNSON	6,550,000
JOHNSON & JOHNSON	5,000,000
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	1,578,000
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	1,480,601
JP MORGAN CHASE COMMERCIAL M	1,612,705
JPMORGAN CHASE & CO	410,000
JPMORGAN CHASE & CO	260,000
JPMORGAN CHASE & CO	740,000
JPMORGAN CHASE & CO	1,370,000
JPMORGAN CHASE & CO	570,000
JPMORGAN CHASE & CO	2,000,000
JPMORGAN CHASE & CO	2,000,000
JPMORGAN CHASE & CO	2,592,000
JPMORGAN CHASE & CO	2,006,000

***Teachers' Retirement System of Kentucky
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Fixed Income

Description	Par Amount
KAISER FOUNDATION HOSPITAL	5,000,000
KELLOGG COMPANY	510,000
KELLOGG COMPANY	800,000
KENTUCKY HIGHER EDUC ST LOAN	1,456,133
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	1,505,000
KENTUCKY RURAL WATER FINANCE	2,170,000
KENTUCKY ST RURAL WTR FIN CO	540,000
KENTUCKY STATE RURAL WTR FIN	2,390,000
KENTUCKY TURNPIKE AUTHORITY	3,000,000
KENTUCKY TURNPIKE AUTHORITY	1,000,000
KENTUCKY UTILITIES	1,900,000
KENTUCKY UTILITIES CO	3,000,000
KERR-MCGEE CORPORATION	700,000
KEY BANK NA	345,000
KEY CORP	610,000
KIMCO REALTY COR	800,000
KIMCO REALTY COR	1,010,000
KING INTERNATIONAL LEASING L	1,299,925
KIRBY CORPORATION	2,000,000
KIRBY CORPORATION	5,000,000
KIRBY CORPORATION	3,000,000
KLA-TENCOR CORP	130,000
KOREA FINANCE CORP.	3,000,000
KRAFT FOODS GROUP INC-W/I	2,249,000
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

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
KROGER CO	3,000,000
KROGER CO	2,000,000
KROGER CO	2,000,000
KROGER CO	3,000,000
KROGER CO	200,000
KROGER CO	1,838,000
KY STATE PROPERTY & BLDG COM	6,000,000
LAM RESEARCH CORP	470,000
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	2,497,000
LOS ANGELES CA USD	7,000,000
LOUISVILLE & JEFF CO KY MSD	10,000,000
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
LOUISVILLE REGIONAL AIRPORT	5,550,000
LOWE'S COMPANIES INC	5,000,000
LOWE'S COS INC	6,000,000
MA INSTITUTE OF TECH.	1,060,000
MA INSTITUTE OF TECH.	2,000,000
MADISON AVENUE T201511MD	2,600,000
MADISON PARK FUNDING LTD	2,990,000
MAGELLAN MIDSTREAM PARTNERS	1,170,000
MARATHON OIL CORPORATION	890,000
MARATHON PETROLEUM CORP	100,000
MARIN CA CMNTY CLG DIST	1,000,000
MARKEL CORP	2,000,000
MARKEL CORP	2,000,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
MARS INC	2,493,000
MARSH & MCLENNAN COS	520,000
MARSH & MCLENNAN COS INC	1,045,000
MASS INSTITUTE OF TECH	1,400,000
MASS INSTITUTE OF TECH	150,000
MASS MUTUAL GLOBAL FUNDING	1,200,000
MASS MUTUAL GLOBAL FUNDING	630,000
MASS MUTUAL GLOBAL FUNDING	400,000
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
MCCORMICK & CO	350,000
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 CORP	1,611,000
MCKESSON CORP	3,000,000
MCKESSON CORP	4,000,000
MCKESSON CORP	5,000,000
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	1,000,000
MICROCHIP TECHNOLOGY INC	600,000
MICROSOFT CORP	5,000,000
MICROSOFT CORP	6,000,000
MICROSOFT CORP	5,000,000
MICROSOFT CORP	1,111,000
MID-AMERICA APARTMENTS	790,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
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	3,014,650
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
MONDELEZ INTERNATIONAL	490,000
MONONGAHELA POWER CO	1,095,000
MORGAN STANLEY	1,000,000
MORGAN STANLEY	680,000
MORGAN STANLEY	910,000
MORGAN STANLEY	500,000
MORGAN STANLEY	1,100,000
MORGAN STANLEY	5,000,000
MORGAN STANLEY	3,000,000
MORGAN STANLEY	2,816,000
MORGAN STANLEY CPAITAL I TR	2,100,000
MPLX LP	680,000
MT LEBANON CEDARS KY 223A7	378,086
MUELLER INDUSTRIES INC	110,000
NATIONAL RETAIL PROP INC	330,000
NATIONAL RETAIL PROP INC	1,165,000
NATIONAL RURAL UTIL CORP	2,000,000
NATIONAL RURAL UTIL CORP	3,000,000
NEW YORK CITY NY TRANSITIONA	1,250,000
NEW YORK LIFE GLOBAL	2,648,000
NEW YORK LIFE GLOBAL FDG	3,000,000
NEW YORK ST URBAN DEV CORP R	1,250,000
NEWCREST FINANCE	3,000,000
NEWCREST FINANCE	2,000,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Fixed Income

Description	Par Amount
NEWCREST FINANCE PTY LTD.	2,000,000
NEXTERA ENERGY CAPITAL	1,899,000
NGPL PIPE LLC	1,697,000
NIKE INC	2,800,000
NORFOLK SOUTHERN CORP	1,568,000
NORFOLK SOUTHERN CORPORATION	580,000
NORTHERN STATES POWER	607,000
NORTHERN STATES PWR-WISC	1,490,000
NORTHROP GRUMMAN CORP	1,175,000
NORTHROP GRUMMAN CORP	225,000
NORTHROP GRUMMAN CORP	2,000,000
NORTHROP GRUMMAN CORP	3,000,000
NORTHROP GRUMMAN CORP	4,000,000
NORTHWESTERN MUTUAL LIFE	1,500,000
NORTHWESTERN UNIVERSITY	2,640,000
NUCOR CORP	2,000,000
NUTRIEN LTD	750,000
NUTRIEN LTD	3,000,000
NXP BV	2,304,000
NY & PRESBYTERIAN HOSPIT	600,000
NY & PRESBYTERIAN HOSPIT	1,000,000
OCCIDENTAL PETROLEUM CORP	500,000
OCCIDENTAL PETROLEUM CORP	2,500,000
OHANA MILITARY COMM. LLC	4,695,975
OKLAHOMA GAS & ELECTRIC NOTE	2,000,000
OMAHA PUBLIC FACILITIES	700,000
ONCOR ELECTRIC DELIVERY	1,390,000
ONCOR ELECTRIC DELIVERY CO	1,645,000
ONTARIO (PROVINCE OF)	10,000,000
ORACLE CORP	776,000
ORACLE CORP	1,000,000
ORACLE CORP	4,000,000
ORACLE CORP	2,000,000
ORACLE CORP	4,000,000
OREGON ST	1,000,000
OREGON ST	1,250,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
OVERSEAS PRIVATE INVESTMENT	871,231
OWENSBORO KY ELEC LT & PWR R	1,320,000
PACIFICORP	500,000
PACIFICORP	385,000
PACIFICORP	2,305,000
PACKAGING CORP OF AMERIC	280,000
PACKAGING CORP OF AMERIC	621,000
PADUCAH KY GO BD 6/1/24	1,600,000
PADUCAH KY ISD 6/1/27	3,950,000
PALL CORPORATION	2,000,000
PARKER HANNIFIN	2,704,000
PARKER HANNIFIN CORP	3,000,000
PARKER-HANNIFIN CORPORATION	960,000
PECO ENERGY CO	1,100,000
PEPSICO	7,000,000
PETROLEOS MEXICANOS	1,375,000
PETROLEOS MEXICANOS	555,000
PETROLEOS MEXICANOS	1,835,000
PETROLEOS MEXICANOS	1,770,000
PFIZER INC	2,000,000
PFIZER INC	2,540,000
PIEDMONT NATURAL GAS NOTES	2,000,000
PIPELINE FUNDING CO	9,401,000
PITTSBURGH & ALLEGHENY CO PA	1,195,000
PNC BANK NA	600,000
PNC BANK NA	410,000
PNC BANK NA	250,000
PNC BANK NA	775,000
PNC CAPITAL TRUST C	2,662,000
PPL ELECTRIC UTILITIES	500,000
PRINCETON UNIVERSITY	750,000
PRINCETON UNIVERSITY	1,000,000
PROCTER & GAMBLE CO	3,000,000
PROCTER & GAMBLE CO	3,000,000
PROLOGIS INC	145,000
PROV ST JOSEPH HLTH OBL	625,000

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Fixed Income

Description	Par Amount
PROVINCE OF ALBERTA	4,000,000
PROVINCE OF ALBERTA	4,000,000
PUBLIC SERVICE ELECTRIC & GA	1,000,000
PUBLIC SERVICE ELECTRIC & GA	400,000
RABOBANK NEDERLAND NY	1,295,000
RAYONIER INC	1,000,000
RECKITT BENCKISER TSY	600,000
REGIONS BANK SUB NOTES	5,000,000
REGIONS FINANCIAL CORP	830,000
RELX CAPITAL INC	510,000
RELX CAPITAL INC	420,000
REPUBLIC OF COLUMBIA	1,396,000
REYNOLDS AMERICAN INC	2,002,000
RIVER CITY INC PARKING AUTH	710,000
RIVER CITY INC PARKING AUTH	730,000
RIVER CITY PARKING AUTH	685,000
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	500,000
ROPER TECHNOLOGIES INC	50,000
ROPER TECHNOLOGIES INC	660,000
ROPER TECHNOLOGIES INC	560,000
ROYAL BANK OF CANADA	490,000
ROYAL BANK OF CANADA	1,850,000
S&P GLOBAL INC	1,800,000
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
SANTA ROSA LEASING LLC	751,747
SBA PARTICIPATION CERTIFICAT	2,135,926

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
SBA PARTICIPATION CERTIFICAT	1,946,216
SBA PARTICIPATION CERTIFICAT	706,658
SBA PARTICIPATION CERTIFICAT	948,664
SBA PARTICIPATION CERTIFICAT	986,290
SBA PARTICIPATION CERTIFICAT	2,413,625
SBA PARTICIPATION CERTIFICAT	1,850,208
SBA PARTICIPATION CERTIFICAT	2,640,528
SBAP 2005-20L 1	581,854
SBAP 2006-20H 1	699,239
SBAP 2006-20I 1	89,006
SBAP 2006-20J 1	578,419
SBAP 2007-20B 1	317,055
SBAP 2007-20I 1	334,071
SBAP 2008-20B 1	781,366
SBAP 2008-20C 1	542,248
SBIC 2011-10A 1	1,299,009
SEMPRA ENERGY	245,000
SEMT	1,075,467
SHELL INTERNATIONAL FIN	540,000
SHELL INTERNATIONAL FIN	7,000,000
SHEPHERDSVILLE VILLAGE KY 22	37,286
SHERWIN-WILLIAMS CO	620,000
SHERWIN-WILLIAMS CO	800,000
SHERWIN-WILLIAMS CO/THE	2,132,000
SHIRE ACQ INV IRELAND DA	1,100,000
SHIRE ACQ INV IRELAND DA	2,863,000
SIEMENS FINANCIERINGSMAT	320,000
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	1,894,488
SMALL BUSINESS INVESTMENT CO	1,788,136
SMALL BUSINESS INVESTMENT CO	2,340,337

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
SMALL BUSINESS INVESTMENT CO	2,005,956
SMALL BUSINESS INVESTMENT CO	4,337,570
SMALL BUSINESS INVESTMENT CO	2,110,000
SMALL BUSINESS INVESTMENT CO	711,128
SONIC CAPITAL LL20111A	1,305,686
SOUTH CAROLINA STUDENT LOAN	2,119,247
SOUTHERN BAPTIST HOSPITA	750,000
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	1,656,000
STANFORD HEALTH CARE	1,005,000
STANLEY BLACK & DECKER I	630,000
STRYKER CORP	1,000,000
SUMITOMO MITSUI FINL GRP	1,140,000
SUNTRUST BANK	700,000
SUNTRUST BANK	500,000
SUNTRUST BANK	400,000
SUNTRUST BANK BONDS	458,000
SUNTRUST BANKS INC	2,382,000
SUNTRUST BANKS INC DEBS	6,000,000
SUNTRUST BANKS INC SUB NOTES	3,500,000
SUNTRUST CAPITAL I	3,754,000
TAGUA LEASING LLC	1,234,646
TEACHERS INSUR & ANNUITY	1,300,000
TENCENT HOLDINGS LTD	2,552,000
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

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
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	300,000
THERMO ELECTRON CORPORATION	1,280,000
THERMO FISHER SCIENTIFIC 1/1	1,000,000
TIME WARNER INC	1,870,000
TORONTO-DOMINION BANK	890,000
TOTAL CAPITAL INTL SA	550,000
TOTAL CAPITAL INTL SA	1,050,000
TOWD POINT MORTGAGE TRUST	2,434,439
TOWD POINT MORTGAGE TRUST	1,292,790
TOYOTA MOTOR CORP	1,070,000
TOYOTA MOTOR CREDIT CORP	790,000
TRANS-ALLEGHENY INTERSTA	1,305,000
TREASURY BOND	4,000,000
TTX CO	3,000,000
TX ST. TRANS. COMM.	550,000
TYCO ELECTRONICS GROUP S	1,250,000
TYCO ELECTRONICS GROUP S	858,000
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	4,000,000
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

Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019

Fixed Income

Description	Par Amount
U S TREASURY	3,000,000
U S TREASURY	5,000,000
U S TREASURY	15,000,000
U S TREASURY	69,302,000
U S TREASURY	2,390,000
U S TREASURY	65,235,000
U S TREASURY	10,523,000
U S TREASURY	37,590,000
U S TREASURY	30,145,000
U S TREASURY	22,307,000
U S TREASURY	1,052,000
U S TREASURY	35,180,000
U S TREASURY	2,420,000
U S TREASURY	17,060,000
U S TREASURY BONDS	22,000,000
U S TREASURY BONDS	10,000,000
U S TREASURY BONDS	14,980,000
U S TREASURY BONDS	9,000,000
U S TREASURY BONDS	2,000,000
U S TREASURY BONDS	3,000,000
U S TREASURY BONDS	5,000,000
U S TREASURY BONDS	7,900,000
U S TREASURY BONDS	15,000,000
U S TREASURY BONDS	14,000,000
U S TREASURY BONDS	2,000,000
U S TREASURY BONDS	2,000,000
U S TREASURY BONDS	7,000,000
U S TREASURY BONDS	1,000,000
U.S. BANK NA	700,000
UBS GROUP FUNDING	500,000
UBS GROUP FUNDING SWITZE	685,000
UBS GROUP FUNDING SWITZE	1,050,000
UDR, INC.	1,220,000
UNDER ARMOUR INC	5,000,000
UNILEVER CAPITAL CORP	6,000,000
UNILEVER CAPITAL CORPORATION	1,700,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
UNION ELECTRIC CO	570,000
UNION PACIFIC CORP	3,016,000
UNION PACIFIC CORP	1,000,000
UNION PACIFIC CORPORATION	830,000
UNITED PARCEL SERVICE	2,000,000
UNITED PARCEL SERVICE	4,500,000
UNITED STATES TREASURY	6,025,000
UNITED STATES TREASURY	7,000,000
UNITED STATES TREASURY	6,275,000
UNITED STATES TREASURY	9,500,000
UNITED STATES TREASURY	7,780,000
UNITED STATES TREASURY	9,750,000
UNITED STATES TREASURY	36,825,000
UNITED STATES TREASURY	836,000
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	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
UNITED TECHNOLOGY CORP	310,000
UNITED TECHNOLOGY CORP	320,000
UNITED TECHNOLOGY CORP	5,000,000
UNITEDHEALTH GROUP INC	385,000
UNITEDHEALTH GROUP INC	120,000
UNITEDHEALTH GROUP INC	120,000
UNITEDHEALTH GROUP INC	2,000,000
UNITEDHEALTH GROUP INC	1,000,000
UNIV OF CALIFORNIA CA REVENU	890,000
UNIV OF NEW MEXICO NM	1,500,000
UNIV OF NORTH CAROLINA NC AT	1,255,000
UNIV OF SOUTHERN CALIFOR	1,739,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
UNIVERSITY OF KENTUCKY	5,000,000
UNIVERSITY OF KENTUCKY	4,060,000
UNIVERSITY OF KENTUCKY GEN R	1,795,000
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	2,000,000
US BANCORP	2,000,000
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	3,000,000
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	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	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	2,500,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
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	20,000,000
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	10,000,000
US TREASURY N/B	5,000,000
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	3,000,000
USAA CAPITAL CORP	1,000,000
USAA CAPITAL CORP	2,000,000
USAA CAPITAL CORP	3,000,000
USAA CAPITAL CORP	3,000,000
UST 4.375 5/15/2041	3,000,000
VALMONT INDUSTRIES INC.	615,000
VENTAS REALTY CAP. CORP.	2,500,000
VENTAS REALTY LP/CAP CRP	650,000
VENTAS REALTY LP/CAP CRP	190,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
VENTAS REALTY LP/CAP CRP	670,000
VERIZON COMMUNICATIONS	1,000,000
VERIZON COMMUNICATIONS	1,640,000
VERIZON COMMUNICATIONS	1,000,000
VERIZON COMMUNICATIONS INC	783,000
VERIZON COMMUNICATIONS INC	1,667,000
VERIZON OWNER TRUST	1,845,000
VERMONT ST HSG FIN AGY PROPE	100,000
VIRGINIA ST HSG DEV AUTH SER	892,901
VISA INC	2,000,000
VISA INC	4,000,000
VISA INC	1,683,000
VISA INC.	660,000
VISA INC.	4,000,000
VNO 2010-VNO A1	369,340
VNO 2010-VNO A1	369,340
VODAFONE GROUP PLC	800,000
VORNADO REALTY TRUST	775,000
VULCAN MATERIALS CO	1,868,000
WABTEC	3,000,000
WABTEC	2,315,000
WACHOVIA CORP BANK NOTES	2,000,000
WAL-MART	2,500,000
WALMART INC	6,000,000
WALMART INC	5,000,000
WALMART INC	6,000,000
WALT DISNEY CO	8,000,000
WALT DISNEY CO	3,000,000
WALT DISNEY CO	2,000,000
WASHINGTON ST	1,115,000
WASHINGTON ST	535,000
WASHINGTON ST GO 8/1/21	5,000,000
WELLS FARGO & CO	8,000,000
WELLS FARGO & CO	9,000,000
WELLS FARGO & CO	3,426,000
WELLS FARGO & CO	1,976,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Fixed Income

Description	Par Amount
WELLS FARGO BANK	3,000,000
WELLS FARGO BANK	10,000,000
WELLS FARGO BANK	2,565,000
WELLS FARGO CO	1,552,000
WELLTOWER INC	890,000
WELLTOWER INC	740,000
WELLTOWER INC	1,800,000
WESTERN & SOUTHERN INSURANCE	1,500,000
WESTERN & SOUTHERN INSURANCE	3,000,000
WESTERN & SOUTHERN INSURANCE	3,000,000
WESTROCK CO	510,000
WESTROCK CO	530,000
WESTROCK RKT CO	980,000
WEYERHAEUSER COMPANY DEBS	3,000,000
WEYERHAEUSER COMPANY DEBS	1,000,000
WEYERHAEUSER COMPANY DEBS	1,000,000
WISCONSIN ENERGY CORP	2,841,000
WISCONSIN P&L	550,000
WOODSIDE FINANCE LTD	1,918,000
WORLD OMNI AUTOMOBILE LEASE	1,610,000
WRIGLEY WM JR CO	2,000,000
YSLETA TX INDEP SCH DIST	1,075,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Additional Categories

Description	Capital Contributed
AVENUE CAPITAL SPECIAL SIT.	1
BABSON CAPITAL EUROPEAN LOAN	97,752,518
COLUMBIA SECURITIES	171,737,556
FT. WASH HIGH YIELD BOND FUND	319,576,630
HIGHBRIDGE SPECIALTY LOAN II	13,988,646
MARATHON EUR. CREDIT III	46,205,796
MARATHON EUROPEAN CREDIT II	30,964,689
MARATHON/KTRS CREDIT FUND	343,346,070
OAKTREE EURO CAPITAL SOLUTIO	30,696,701
OAKTREE EUROPEAN DISLOCATION	3,936,970
OAKTREE OPPORTUNITIES IX	40,441,634
OAKTREE OPPORTUNITIES X	21,016,175
OAKTREE XB	6,324,563
SHENKMAN SECURITIES	253,980,153

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Alternative Investments

Description	Capital Contributed
ACTIS GLOBAL FUND IV	28,422,961
ALINDA INFRASTRUCTURE FD II	15,899,124
APAX DIGITAL FUND	9,131,365
APAX IX PENSION	17,855,014
APAX VIII, L.P.	2,737,600
AUDAX MEXXANINE FUND III, L.	3,185,232
AUDAX MEZZANINE FUND IV	9,556,120
AUDAX PRIVATE EQUITY FD IV	6,185,087
AUDAX PRIVATE EQUITY FD V	15,061,809
CAPITAL SOUTH PARTNERS FD II	2,055,412
CARLYLE ASIA PARTNERS V	3,300,311
CARLYLE EUROPE PARTNERS IV,	36,172,784
CARLYLE EUROPE PARTNERS V	3,720,463
CARLYLE GLOBAL FIN. II	19,003,441
CARLYLE GLOBAL FINANCIAL III	6,617,970
CHRYSALIS VENTURES III LP	13,938,083
FORT WASHINGTON FUND V	4,670,249
FORT WASHINGTON FUND VI	13,242,473
FORT WASHINGTON IX PENSION	11,394,239
FORT WASHINGTON VIII	19,422,083
FT WASHINGTON X	3,430,674
FT. WASHINGTON IX-K PENSION	13,308,621
GAVEA INVESTMENT FUND V	3,488,714
GAVEA INVESTMENT FUND V PLUS	106,222
HANCOCK BLUEGRASS LLC-OREGON	18,219,395
HELLMAN & FRIEDMAN VII	1
HELLMAN & FRIEDMAN VIII	40,243,291
IFM GLOBAL INFRASTRUCTURE	98,251,974
JP MORGAN MARITIME FUND	38,418,304
JPM GLOBAL TRANSPORT INCOME	50,687,379
JPM MARTIME FUND II	7,372,287
KKR & CO EUROPEAN FUND III	13,270,779
KKR & CO EUROPEAN FUND IV	35,279,491
KKR & CO FUND 2006	9,857,350
KKR AMERICAS XII	18,882,090
LANDMARK EQUITY PARTNERS XIV	5,565,916

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Alternative Investments

Description	Capital Contributed
LANDMARK PE XVI	3,008,806
LANDMARK XV	10,460,022
LEXINGTON CAPITAL PARTNERS V	22,077,581
LEXINGTON CAPITAL,PARTNERS V	10,785,741
LS HIWASSEE CASH BALANCES	123,630
LS MICHIGAN CASH BALANCES	418,741
MOLPUS LAKE SUPERIOR HIWASSE	8,934,228
MOLPUS LAKE SUPERIOR MICHIGA	74,141,605
MOLPUS-SEVEN STATES LLC	32,088,037
NATURAL GAS PARTNERS X	22,439,187
NATURAL RESOURCES XI	34,500,879
NATURAL RESOURCES XII	13,168,339
OAKTREE EUROPEAN PRINCIPAL I	16,001,390
OAKTREE EUROPEAN PRINCIPAL I	42,965,279
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE IV	17,815,822
PUBLIC PENSION CAPITAL	19,239,413
RIVERSTONE GLOBAL E&P FUND V	18,808,234
RIVERSTONE VI	32,145,411
RIVERSTONE/CARTYLE E&P FUND	8,046,921
STEPSTONE PIONEER III (PARIS	14,170,016

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Real Estate

Description	Par Amount
AG NET LEASE FUND III	40,997,833
BLACKSTONE REALTY PARTNERS V	18,680,129
BLACKSTONE REALTY PARTNERS V	29,819,259
CARLYLE PROPERTY INVESTORS	52,459,116
CARLYLE REALTY PARTNERS VI	5,826,775
CARLYLE REALTY PARTNERS VII	17,901,608
CARLYLE REALTY VIII	3,681,595
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	25,623,836
LANDMARK REAL ESTATE VIII	9,089,479
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	268,837,149
RITE AID HORSE CAVE KY	370,000
ROCKWOOD CAPITAL REAL ESTATE	10,829,924
ROCKWOOD REAL ESTATE FUND X	32,817,570
SAM'S WAREHOUSE PADUCAH KY	3,600,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Real Estate

Description	Par Amount
TA CORE REALTY FUND	51,470,714
TA REALTY ASSOCIATES FUND X	16,306,166
TA REALTY FUND XI	46,789,321
WALGREEN'S STORE AVON IN	3,996,000
WALGREEN'S STORE BAY CITY MI	4,857,000
WALGREEN'S STORE CEDAR LAKE	3,688,000
WALGREEN'S STORE CHATTANOOGA	2,313,000
WALGREEN'S STORE CHATTANOOGA	2,772,000
WALGREEN'S STORE CLARKSVILLE	3,403,460
WALGREEN'S STORE DECATUR IL	3,575,000
WALGREEN'S STORE EAST RIDGE	2,283,800
WALGREEN'S STORE EFFINGHAM I	4,235,000
WALGREEN'S STORE ELIZABETHTW	2,400,000
WALGREEN'S STORE ELIZABETHTW	4,808,000
WALGREEN'S STORE EVANSVILLE	4,964,197
WALGREEN'S STORE EVANSVILLE	5,638,615
WALGREEN'S STORE FRANKLIN IN	3,525,000
WALGREEN'S STORE GALLATIN TN	3,678,500
WALGREEN'S STORE GLEN CARBON	4,621,000
WALGREEN'S STORE HILLVIEW KY	3,630,000
WALGREEN'S STORE HOPKINSVILL	4,259,000
WALGREEN'S STORE HUNTSVILLE	3,862,681
WALGREEN'S STORE JEFFRSNVLL	2,692,894
WALGREEN'S STORE JEFFRSNVLL	4,339,000
WALGREEN'S STORE KARNS TN	4,315,000
WALGREEN'S STORE KNOXVILLE T	1,954,945
WALGREEN'S STORE KNOXVILLE T	3,233,840
WALGREEN'S STORE KNOXVILLE T	3,190,000
WALGREEN'S STORE LAVERGNE TN	3,200,000
WALGREEN'S STORE LEBANON TN	4,630,254
WALGREEN'S STORE LINCOLN IL	3,575,000
WALGREEN'S STORE LONDON KY	4,939,258
WALGREEN'S STORE LOWELL IN	3,140,000
WALGREEN'S STORE MUNCIE IN	4,050,000
WALGREEN'S STORE MUNCIE IN	3,815,000
WALGREEN'S STORE MUSKEGON MI	3,736,000

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Real Estate

Description	Par Amount
WALGREEN'S STORE NASHVILLE T	2,588,000
WALGREEN'S STORE NASHVILLE T	3,545,000
WALGREEN'S STORE NASHVILLE T	3,818,000
WALGREEN'S STORE NEW ALBANY	3,835,000
WALGREEN'S STORE PLAINFIELD	3,620,000
WALGREEN'S STORE PROSPECT KY	4,855,000
WALGREEN'S STORE RED BANK TN	3,018,000
WALGREEN'S STORE SAGINAW MI	4,959,000
WALGREEN'S STORE SMYRNA TN	3,770,000
WALGREEN'S STORE SOMERSET KY	3,568,549
WAL-MART STORE ASHEVILLE NC	24,555,000
WAL-MART STORE COVINGTON VA	9,176,000
WAL-MART STORE HARDINSBURG K	960,100
WAL-MART STORE JEFFERSON CIT	8,599,000
WAL-MART STORE LAFAYETTE TN	10,379,000
WAL-MART STORE LENOIR CITY T	11,181,000
WAL-MART STORE PRINCETON KY	2,913,682
WAL-MART STORE VINCENNES IN	11,920,000
WINN DIXIE HILLVIEW KY # 166	3,013,000
WINN DIXIE LAKELAND FL	4,679,321
WINN DIXIE LEITCHFIELD KY #	2,145,833
WINN DIXIE LEXINGTON KY # 16	3,407,000
WINN DIXIE RADCLIFF KY # 161	3,590,146
WINN DIXIE ST MATTHEWS KY #	4,348,437

***Teachers' Retirement System of Kentucky
Pension Investment Holdings
June 30, 2019***

Cash/Cash Equivalents

Description	Par Amount
CASH - CASH MGMT SECURITIES	38
CASH POOL UNITS	701,325,652

*Teachers' Retirement System of Kentucky
Medical Investment Holdings
June 30, 2019*

Description	Par-Quantity
<u>Domestic & International Equities</u>	
	<u>Shares / Units</u>
BLACK ROCK FUND B	519,695,421
FT WASH FOCUSED EQTY SECURIT	29,772,162
<u>Fixed Income</u>	
	<u>Par Amount</u>
ACTIVISION BLIZZARD	1,000,000
ACTIVISION BLIZZARD	1,250,000
ALIBABA	1,000,000
ALPHABET INC	1,000,000
AMERICAN EXPRESS CO	1,000,000
AMERICAN EXPRESS CO	500,000
AMERIPRISE FINANCIAL	2,000,000
AON CORP	1,000,000
APPLE INC	1,000,000
APPLE INC	1,000,000
APPLIED MATERIAL	1,000,000
BAIDU INC	500,000
BERKSHIRE HATHAWAY	1,000,000
BOEING CO	1,160,000
CHARLES SCHWAB CORP	1,000,000
CHARLES SCHWAB CORP	1,000,000
COCA COLA BOTTL CO	2,000,000
COCA-COLA	1,000,000
COMMONWEALTH BK AUSTR NY	1,000,000
COSTCO	1,500,000
COUNTY OF OLDHAM KY	550,000
ELI LILLY & CO	1,000,000
EXXON MOBIL	500,000
EXXON MOBIL CORP	2,000,000
FEDERAL FARM CREDIT BANK	1,000,000
FEDERAL HOME LOAN BANK	1,000,000

***Teachers' Retirement System of Kentucky
Medical Investment Holdings
June 30, 2019***

Description	Par-Quantity
GATX CORP	400,000
GOLDMAN SACHS	1,000,000
HERSHEY COMPANY	1,000,000
JOHNSON & JOHNSON	1,000,000
JOHNSON & JOHNSON	1,000,000
KROGER CO	1,000,000
KROGER CO	1,000,000
LABORATORY CORP OF AMERICA	1,000,000
LEGGETT & PLATT INC	1,500,000
LEXINGTON-FAYETTE	1,615,000
LOWE'S COS INC	1,684,000
MARKEL CORP	1,000,000
MCDONALD'S CORP	2,000,000
MCDONALD'S CORP	1,000,000
MCKESSON CORP	1,000,000
MERCK & CO INC	1,000,000
MICROSOFT CORP	500,000
MICROSOFT CORP	1,000,000
NATIONAL RURAL UTIL CORP	1,468,000
NATIONAL RURAL UTIL CORP	1,539,000
NORTHROP GRUMMAN CORP	1,000,000
ORACLE CORP	1,000,000
PEPSICO	1,041,000
PFIZER INC	1,000,000
PROCTER & GAMBLE CO	1,000,000
ROLLS ROYCE PLC	1,000,000
SIMON PROPERTY GROUP	1,000,000
STRYKER CORP	1,000,000
STRYKER CORP	1,000,000
TEXAS INSTRUMENTS	875,000

***Teachers' Retirement System of Kentucky
Medical Investment Holdings
June 30, 2019***

Description	Par-Quantity
TEXAS INSTRUMENTS INC	500,000
U S TREASURY	2,000,000
U S TREASURY	5,000,000
U S TREASURY	3,750,000
UNDER ARMOUR INC	500,000
UNITED PARCEL SERVICE	773,000
UNITED PARCEL SERVICE	1,000,000
UNITED TECHNOLOGIES CORP	1,000,000
UNITEDHEALTH GROUP INC	500,000
UNITEDHEALTH GROUP INC	2,000,000
UNIVERSITY OF KENTUCKY	1,000,000
US BANCORP	1,000,000
US TREASURY	2,000,000
US TREASURY BOND	1,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	1,500,000
US TREASURY N/B	3,750,000
US TREASURY N/B	1,500,000
US TREASURY N/B	1,000,000
US TREASURY N/B	1,000,000
US TREASURY N/B	3,750,000
US TREASURY N/B	1,000,000
USAA CAPITAL CORP	1,000,000
USAA CAPITAL CORP	1,000,000
USAA CAPITAL CORP	1,000,000
VENTAS REALTY CAP. CORP.	1,500,000
VISA INC	1,000,000
VISA INC.	1,000,000
WALMART INC	1,000,000
WALT DISNEY CO	2,000,000

Teachers' Retirement System of Kentucky
Medical Investment Holdings
June 30, 2019

Description	Par-Quantity
WELLS FARGO & CO	1,000,000
WELLS FARGO & CO.	1,000,000
WESTERN & SOUTHERN INSURANCE	500,000
<u>Additional Categories</u>	<u>Capital Contributed</u>
HIGHBRIDGE SPECIALTY III MED	1,398,857
MARATHON EUROPEAN CREDIT II	2,064,313
MED FT WASHINGTON HIYD BOND FUND	48,195,328
MED MARATHON ECO III	6,160,772
MEDICAL - COLUMBIA SECURITIE	45,822,413
MEDICAL - MARATHON CREDIT FU	45,853,386
MEDICAL - SHENKMAN SECURITIE	43,000,617
MEDICAL INS. OAKTREE EURO CS	6,170,200
MEDICAL OAKTREE OPP XB	1,264,911
<u>Alternative Investments</u>	<u>Capital Contributed</u>
ACTIS GLOBAL IV MEDICAL TRUS	2,845,998
APAX IX MEDICAL	3,571,005
AUDAX PRIVATE EQUITY V - MED	5,020,605
CARLYLE GLOBAL FINANCIAL III	1,323,593
FORT WASHINGTON PE OPP. III	325,017
FT WASHINGTON X	490,094
KKR AMERICAS XII	3,776,417
LANDMARK XV - MEDICAL	1,745,210
MED CARLYLE EURO V	721,021
MED INS. CARLYLE ASIA PARTNE	660,061
MED. LANDMARK PE XVI	601,763
MEDICAL - FT. WAHSINGTON VII	1,840,187
MEDICAL INS. APAX DIGITAL FU	1,826,274
MEDICAL INS. CARLYLE EUROPEA	7,234,539
MEDICAL INS. KKR EUROPEAN IV	7,055,898
MEDICAL-FORT WASHINGTON VIII	5,549,169

***Teachers' Retirement System of Kentucky
Medical Investment Holdings
June 30, 2019***

Description	Par-Quantity
MEDICAL-FT. WASHINGTON IX	3,255,356
MEDICAL-FT. WASHINGTON IX-K	3,802,461
NATURAL RESOURCES XII MEDICA	2,633,668
NGP NATURAL RESOURCES XI MED	6,900,185
OAKTREE EUROPEAN PRIN. IV ME	8,593,050
RIVERSTONE VI MEDICAL	6,429,086
<u>Real Estate</u>	<u>Par Amount</u>
CARLYLE PROPERTY INVESTORS M	10,491,822
CARLYLE REALTY VIII MEDICAL	736,320
LANDMARK REAL ESTATE VII	5,173,723
MEDICAL - CARLYLE REALTY VII	3,580,340
MEDICAL INS. BLACKSTONE RE V	5,963,846
MEDICAL LANDMARK RE VIII	1,817,895
MEDICAL PRISA LP	11,580,182
ROCKWOOD FUND X	6,588,288
TA CORE REALTY FUND MEDICAL	10,294,143
TA REALTY XI - MEDICAL INSUR	9,357,865
<u>Cash / Cash Equivalents</u>	<u>Par Amount</u>
CASH - CASH MGMT SECURITIES	11
CASH POOL UNITS	51,350,259

Teachers' Retirement System of Kentucky
Life Insurance Holdings
June 30, 2019

Description	Par-Quantity
<u>Domestic & International Equities</u>	
	<u>Shares / Units</u>
BAILLIE GIFFORD EAFE - LIFE	1,079,147
FT WASH FOCUSED EQTY SECURIT	483,017
ISHARES TR	6,003
LIFE BLACK ROCK ACWI EX US I	17,191,043
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	219
FG G18182	55,705
FIDELITY NATIONAL FINANCIAL	200,000
FNMA POOL # 900852	216,975
GATX CORP	500,000
GNMA MTG POOL # 567909	175,552
GNMA MTG POOL # 599800	75,443
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
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	1,000,000
US TREASURY N/B	1,000,000

*Teachers' Retirement System of Kentucky
Life Insurance Holdings
June 30, 2019*

Description	Par-Quantity
US TREASURY N/B	1,000,000
US TREASURY N/B	2,000,000
<u>Additional Categories</u>	<u>Capital Contributed</u>
LIFE MARATHON CREDIT FUND	1,363,614
<u>Alternative Investments</u>	<u>Capital Contributed</u>
FT WASHINGTON X	49,011
<u>Real Estate</u>	<u>Par Amount</u>
CARLYLE PROPERTY INVESTORS L	1,005,538
TA CORE REALTY FUND LIFE	1,029,415
<u>Cash / Cash Equivalents</u>	<u>Par Amount</u>
CASH POOL UNITS	13,451,099

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended June 30, 2019

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
TOTAL PLAN	\$ 20,232,005,745.27	3.51	5.90	5.90	10.62	7.08	10.33	6.00
<i>Policy Benchmark</i>		3.43	7.44	7.44	10.22	7.04	10.15	-
<u>Total Equity</u>	\$ 12,399,718,821.02	3.81	3.88	3.88	13.06	7.81	12.65	5.50
<u>Domestic Equity</u>	\$ 7,971,948,673.18	4.06	6.48	6.48	13.97	9.63	14.41	6.27
<i>S&P 1500 Index</i>		4.16	9.32	9.32	13.91	10.45	14.73	-
<u>All-Cap Equities</u>	\$ 334,604,619.73	2.65	6.95	6.95	-	-	-	-
<i>Russell 3000</i>		4.10	8.98	8.98	-	-	-	-
Fort Washington Focused Equity	\$ 334,604,619.73	2.65	6.95	6.95	-	-	-	-
<u>Large-Cap Equities</u>	\$ 6,554,299,417.08	4.24	7.30	7.30	14.20	9.76	14.25	-
<i>S&P 500 Index</i>		4.30	10.42	10.42	14.19	10.71	14.70	5.88
Todd Asset Large Cap Intrinsic Value (Stocks)	\$ 1,202,589,897.17	2.91	0.34	0.34	13.81	7.46	12.78	6.47
S&P 500 Stock Index Fund	\$ 2,342,231,061.06	4.33	10.62	10.62	14.47	10.99	14.84	6.07
UBS Value Oriented (Global)	\$ 921,858,058.16	4.92	5.48	5.48	13.70	8.91	13.93	6.72
State Street US Premier Growth Equity	\$ 707,304,054.12	6.27	12.45	12.45	17.85	12.46	15.53	-
Todd Asset Intrinsic Value Opportunity (Alpha)	\$ 457,812,432.99	1.88	1.02	1.02	8.39	3.76	12.73	-
UBS Alpha Equity	\$ 282,282,782.78	5.40	6.65	6.65	13.65	9.73	14.02	-
Wellington Large Cap Equity	\$ 640,221,130.80	4.53	10.77	10.77	15.44	11.85	15.77	-
<u>Mid-Cap Equities</u>	\$ 667,353,247.11	4.09	5.42	5.42	14.16	9.76	15.48	-
<i>S&P 400 Index</i>		3.05	1.36	1.36	10.90	8.02	14.64	-
S&P 400 Stock Index Fund	\$ 298,464,745.21	2.90	1.11	1.11	10.98	8.10	14.61	-
Wellington Mid Cap Equity	\$ 368,888,501.90	5.07	9.50	9.50	17.46	11.44	16.31	-
<u>Small-Cap Equities</u>	\$ 415,691,389.26	2.24	-3.34	-3.34	11.87	8.38	15.56	-
<i>S&P 600 Index</i>		1.87	-4.88	-4.88	11.97	8.41	14.99	-
Wellington Small Cap Equity	\$ 191,184,131.47	2.64	-1.39	-1.39	12.21	8.60	17.03	10.19
S&P 600 Stock Index Fund	\$ 224,507,257.79	1.90	-4.95	-4.95	11.56	8.19	14.71	-

*Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended June 30, 2019*

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>International Equity</u>	\$ 4,427,770,147.84	3.38	-0.64	-0.64	11.48	3.92	8.31	-
<i>MSCI AC World Ex US</i>		3.22	1.80	1.80	9.91	2.65	7.03	-
Todd Asset International Intrinsic Value	\$ 829,250,166.55	3.82	-1.60	-1.60	8.48	1.41	7.70	-
Baillie Gifford EAFE Fund	\$ 1,167,384,685.41	3.61	-2.80	-2.80	16.12	6.49	10.82	-
UBS All Country World Ex US Equity	\$ 965,162,831.82	2.83	0.42	0.42	11.65	3.34	-	-
Barings All Country World Ex US	\$ 697,740,793.00	3.58	1.65	1.65	11.05	5.76	-	-
Black Rock MSCI ACWI Ex US IMI Index	\$ 678,969,095.97	3.02	0.68	0.68	9.57	2.75	-	-
Todd Asset International Intrinsic Value Opportunity	\$ 89,262,575.09	4.81	-1.13	-1.13	5.71	-0.01	-	-
<u>Fixed Income</u>	\$ 3,435,032,446.43	3.41	8.61	8.61	2.86	3.51	4.87	5.61
<i>Barclay's Govt./Credit Index</i>		3.53	8.52	8.52	2.41	3.11	4.09	5.03
<u>Intermediate</u>								
<i>Barclay's Intermediate Govt/Credit Index</i>		2.59	6.93	6.93	1.99	2.39	3.24	4.45
Intermediate Bond Fund	\$ 597,042,556.89	2.26	6.42	6.42	1.99	2.34	3.73	4.80
<u>Broad</u>								
<i>Barclay's Govt./Credit Index</i>		3.53	8.52	8.52	2.41	3.11	4.09	5.03
Fort Washington Core Fixed Income	\$ 580,684,450.44	3.92	9.22	9.22	3.31	3.65	4.77	5.50
Broad Market Bond Fund	\$ 739,897,252.51	3.24	8.51	8.51	2.80	3.49	5.00	5.67
Galliard Capital Management Core Fixed Income	\$ 580,968,816.76	3.70	9.26	9.26	3.00	3.97	5.06	-
Internal Bond Fund	\$ 176,129,758.93	3.04	8.57	8.57	3.25	4.01	5.00	5.66
Tax Shelter Fund	\$ 310,062.77	0.57	2.15	2.15	1.27	0.82	0.47	1.96
<u>Long</u>								
<i>Hybrid Index</i>		4.60	10.38	10.38	2.90	4.03	5.35	5.81
Long Term Bond Fund	\$ 759,999,548.13	3.98	9.58	9.58	3.14	4.31	6.01	6.31

Teachers' Retirement System of the State of Kentucky
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Gross Returns
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FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Real Estate:</u>	\$ 1,223,062,000.24	1.93	8.77	8.77	10.18	11.13	9.04	9.43
In House Real Estate Equity	\$ 424,559,554.26	1.64	7.97	7.97	10.69	9.87	8.84	8.96
<i>CPI plus 2%</i>		0.95	3.69	3.69	4.10	3.51	3.78	4.17
<u>Core Real Estate:</u>	\$ 474,326,008.53	1.90	8.63	8.63	8.21	10.58	9.01	-
<i>NCREIF ODCE (VW)</i>		0.99	6.40	6.40	7.57	9.76	9.88	-
Prudential PRISA Fund	\$ 361,063,126.48	1.83	8.12	8.12	8.19	10.56	9.00	-
Carlyle Property Investors	\$ 58,310,632.95	2.06	8.64	8.64	-	-	-	-
TA Realty Core Property Fund	\$ 54,952,249.10	2.17	14.80	14.80	-	-	-	-
<u>Non-Core Real Estate:</u>	\$ 324,176,437.45	2.36	10.05	10.05	11.97	15.04	-	-
<i>NCREIF Property Index</i>		1.51	6.50	6.50	6.89	8.83	-	-
Carlyle Realty Partners VI	\$ 6,567,896.00	-2.74	-4.49	-4.49	1.51	12.36	-	-
Blackstone Partners VII	\$ 29,533,524.67	4.80	4.86	4.86	11.00	14.14	-	-
Rockwood Capital Real Estate Partners IX	\$ 17,579,947.55	0.13	5.17	5.17	12.63	15.54	-	-
The Realty Associates Fund X	\$ 23,369,639.00	6.47	18.82	18.82	16.48	15.77	-	-
Angelo Gordon Net Lease Realty Fund III	\$ 48,027,490.00	1.87	10.00	10.00	10.87	9.55	-	-
Carlyle Realty Partners VII	\$ 28,630,937.00	1.74	16.86	16.86	15.04	-	-	-
Landmark Real Estate Partners VII	\$ 25,695,725.00	-0.97	2.90	2.90	7.29	-	-	-
Blackstone Partners VIII	\$ 42,175,086.81	2.17	13.37	13.37	18.59	-	-	-
The Realty Associates Fund XI	\$ 52,058,140.00	3.31	13.24	13.24	8.22	-	-	-
Rockwood Capital Real Estate Partners Fund X	\$ 36,580,861.42	1.82	11.12	11.12	-	-	-	-
Landmark Real Estate Partners VIII	\$ 9,895,722.00	1.42	-5.34	-5.34	-	-	-	-
Carlyle Realty Partners VIII	\$ 4,061,468.00	3.18	-108.28	-108.28	-	-	-	-

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FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Alternative Investments</u>								
<u>Private Equity</u>	\$ 1,176,784,326.33	4.08	12.00	12.00	14.74	12.10	13.41	-
<u>Mature Private Equity</u>	\$ 417,947,370.75	4.15	9.92	9.92	11.62	9.84	-	-
<i>S&P 500 plus 3%</i>		5.08	13.73	13.73	17.61	14.03	18.14	-
KKR & Co Fund 2006	\$ 7,686,759.00	33.90	40.22	40.22	20.68	15.46	18.02	-
Chrysalis Ventures Fund III	\$ 9,070,519.00	0.12	-34.08	-34.08	-21.12	-10.57	-3.79	-
Fort Washington Fund V	\$ 5,992,331.00	0.95	11.48	11.48	8.83	7.87	13.41	-
KKR European III	\$ 6,939,052.00	-8.01	13.71	13.71	18.60	17.21	13.19	-
Fort Washington Fund VI	\$ 17,124,950.00	1.63	23.73	23.73	14.77	15.83	15.36	-
Riverstone/Carlyle E&P Fund IV	\$ 15,207,953.00	-0.84	-13.32	-13.32	1.45	-7.39	3.01	-
Alinda Infrastructure Fund II	\$ 22,675,347.00	0.74	-7.95	-7.95	-7.08	1.20	5.60	-
Capital South Partners III	\$ 802,878.00	-1.57	-10.70	-10.70	3.49	5.27	9.83	-
Landmark Equity Partners XIV	\$ 5,154,350.00	-4.13	1.84	1.84	1.47	3.93	-	-
Lexington Capital Partners VII	\$ 7,658,200.00	-0.42	4.51	4.51	9.60	10.32	-	-
Stepstone Pioneer Capital III	\$ 13,126,324.00	-1.87	10.41	10.41	10.62	13.35	-	-
Oaktree Mezzanine Fund III	\$ 972,134.00	18.38	33.56	33.56	32.38	24.41	-	-
JP Morgan Maritime Fund	\$ 31,720,242.13	-5.12	-0.27	-0.27	1.84	-8.28	-	-
Audax Mezzanine Fund III	\$ 4,068,552.90	8.73	13.60	13.60	11.57	12.08	-	-
Hellman & Friedman VII	\$ 65,931,587.00	7.88	27.38	27.38	40.02	33.77	-	-
Oaktree European Principal Fund III	\$ 17,897,164.00	-0.50	1.64	1.64	11.82	11.56	-	-
NGP Natural Resources X	\$ 19,348,037.00	5.21	-9.67	-9.67	14.26	4.46	-	-
Riverstone E&P Fund V	\$ 16,550,942.00	-6.91	-10.97	-10.97	5.44	-2.04	-	-
APAX VIII	\$ 23,011,844.88	8.93	20.12	20.12	15.21	18.00	-	-
Actis Global Fund IV	\$ 50,648,348.00	20.23	38.30	38.30	11.90	13.28	-	-
Audax Private Equity Fund IV	\$ 13,038,841.84	2.48	8.78	8.78	12.51	15.30	-	-
Landmark Equity Partners XV	\$ 11,132,938.00	-7.10	4.55	4.55	14.48	13.27	-	-
Fort Washington VIII	\$ 25,911,065.00	2.59	13.76	13.76	14.31	13.55	-	-
Carlyle Global Financial Service Partners II	\$ 26,277,011.00	3.09	9.13	9.13	18.61	15.08	-	-

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	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Private Equity < 5 Years</u>	\$ 758,836,955.58	4.16	13.18	13.18	17.37	13.82	-	-
Public Pension Capital LLC	\$ 71,080,589.18	7.79	41.05	41.05	31.01	-	-	-
NGP Natural Resources XI	\$ 47,917,282.00	0.94	1.56	1.56	20.86	-	-	-
Gavea Investments Fund V	\$ 7,845,917.96	48.57	54.40	54.40	40.88	-	-	-
Oaktree Mezzanine Fund IV	\$ 17,339,806.00	2.93	10.09	10.09	9.67	-	-	-
Lexington Capital Partners VIII	\$ 25,555,038.00	-0.81	5.21	5.21	18.66	-	-	-
KKR European Fund IV	\$ 51,721,343.00	4.42	12.17	12.17	20.40	-	-	-
IFM Global Infrastructure	\$ 128,841,170.49	0.80	14.19	14.19	13.15	-	-	-
Carlyle Europe Partners IV	\$ 52,908,961.00	0.21	-2.82	-2.82	12.80	-	-	-
Audax Private Equity Fund V	\$ 20,456,390.05	15.48	15.88	15.88	25.09	-	-	-
Fort Washington Fund IX	\$ 13,124,964.00	0.63	10.98	10.98	17.18	-	-	-
Fort Washington Fund IX-K	\$ 14,775,263.00	0.38	7.55	7.55	17.62	-	-	-
Hellman & Friedman Fund VIII	\$ 52,233,271.00	4.87	8.78	8.78	-	-	-	-
Riverstone E&P Fund VI	\$ 32,500,987.00	-1.39	-14.36	-14.36	-	-	-	-
Audax Mezzanine Fund IV	\$ 9,294,988.76	4.74	11.25	11.25	-	-	-	-
JP Morgan Maritime Fund II	\$ 12,400,198.28	-4.08	3.24	3.24	-	-	-	-
APAX IX	\$ 31,489,972.18	16.17	33.51	33.51	-	-	-	-
Oaktree European Principal Fund IV	\$ 50,186,921.00	4.76	21.97	21.97	-	-	-	-
KKR Americas Fund XII	\$ 21,075,163.00	6.32	13.14	13.14	-	-	-	-
NGP Natural Resources XII	\$ 14,263,071.00	0.87	11.58	11.58	-	-	-	-
Carlyle Global Financial Service Partners III	\$ 7,841,949.00	4.78	18.14	18.14	-	-	-	-
JP Morgan Global Transport Income Fund	\$ 49,674,834.09	3.67	4.03	4.03	-	-	-	-
APAX Digital Fund	\$ 11,582,143.59	13.78	-	-	-	-	-	-
Landmark Equity Partners XVI	\$ 3,853,096.00	0.48	-	-	-	-	-	-
Carlyle Asia V	\$ 3,709,680.00	13.78	-	-	-	-	-	-
Carlyle Europe V	\$ 3,768,358.00	2.89	-	-	-	-	-	-
Fort Washington X	\$ 3,395,598.00	-	-	-	-	-	-	-
<u>Timberland:</u>	\$ 182,590,092.47	-0.06	3.09	3.09	1.11	4.05	2.97	-
<i>NCREIF Timberland Index</i>		<i>1.04</i>	<i>3.17</i>	<i>3.17</i>	<i>3.36</i>	<i>4.66</i>	<i>4.00</i>	-
Hancock Bluegrass LLC - Oregon	\$ 29,003,667.00	-1.97	-0.50	-0.50	4.86	6.91	5.29	-
Molpus Lake Superior Timberlands (Michigan)	\$ 91,818,741.46	0.71	2.34	2.34	-1.34	0.85	2.00	-
Molpus Lake Superior Timberlands (Hiwassee)	\$ 8,513,629.98	1.41	10.47	10.47	0.99	2.34	-0.43	-
Molpus Seven States	\$ 53,254,054.03	-0.54	5.42	5.42	3.15	8.67	-	-

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FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Additional Categories:</u>	\$ 1,455,807,805.02	2.61	7.57	7.57	7.30	4.20	-	-
<i>B of A Merrill Lynch High Yield Master II</i>		2.56	7.58	7.58	7.54	4.70	-	-
<u>Evergreen Funds:</u>								
Fort Washington High Yield Bond Fund	\$ 329,227,160.26	3.03	9.18	9.18	7.49	4.45	-	-
Marathon/TRS Credit Fund	\$ 367,578,268.10	3.31	4.94	4.94	7.53	2.04	-	-
Shenkman Capital Management	\$ 261,329,514.94	1.55	5.47	5.47	5.62	3.74	-	-
Barings Capital European Loan Fund	\$ 100,040,000.00	1.32	6.32	6.32	6.79	-	-	-
Columbia High Yield Bond Fund	\$ 181,101,025.03	3.22	9.51	9.51	6.67	-	-	-
<u>Non-Evergreen Funds:</u>								
Avenue Special Situations Fund VI	\$ 7,835,865.00	-1.25	-0.45	-0.45	-1.73	-4.65	-	-
Oaktree Opportunities Fund IX	\$ 36,725,389.00	6.39	10.26	10.26	10.18	4.91	-	-
Highbridge Principal Strategies III	\$ 11,816,701.54	0.80	5.71	5.71	7.02	7.57	-	-
Oaktree European Dislocation Fund	\$ 1,894,527.00	-1.89	-21.42	-21.42	5.08	7.52	-	-
Marathon European Credit Opportunities Fund II	\$ 40,577,316.37	0.14	10.64	10.64	12.83	10.38	-	-
Oaktree Opportunities Fund X	\$ 23,641,708.00	2.62	12.03	12.03	24.93	-	-	-
Oaktree European Capital Solutions Fund	\$ 31,901,489.00	1.67	5.50	5.50	12.95	-	-	-
Marathon European Credit Opportunities Fund III	\$ 55,947,716.78	1.76	20.63	20.63	14.07	-	-	-
Oaktree Opportunities Fund X(b)	\$ 6,191,124.00	5.76	-1.33	-1.33	-	-	-	-
<u>Short Term:</u>								
Cash (Unallocated)	\$ 359,010,253.76	0.58	2.25	2.25	1.41	0.91	0.52	1.99
<i>90 Day T-Bill</i>		0.64	2.31	2.31	1.37	0.85	0.47	1.75

Total Plan Gross Return for 30-year period*

8.13

*Returns are annualized for periods longer than one year

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

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Net of Investment Counselor Fee Returns
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FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
TOTAL PLAN	\$ 20,232,005,745.27	3.37	5.59	5.59	10.31	6.82	10.08	5.85
<i>Policy Benchmark</i>		3.43	7.44	7.44	10.22	7.04	10.15	-
<u>Total Equity</u>	\$ 12,399,718,821.02	3.74	3.74	3.74	12.90	7.68	-	-
<u>Domestic Equity</u>	\$ 7,971,948,673.18	4.00	6.37	6.37	13.86	9.53	-	-
<i>S&P 1500 Index</i>		4.16	9.32	9.32	13.91	10.45		
<u>All-Cap Equities</u>	\$ 334,604,619.73	2.47	6.59	6.59	-	-	-	-
<i>Russell 3000</i>		4.10	8.98	8.98				
Fort Washington Focused Equity	\$ 334,604,619.73	2.47	6.59	6.59	-	-	-	-
<u>Large-Cap Equities</u>	\$ 6,554,299,417.08	4.21	7.23	7.23	14.12	9.68	-	-
<i>S&P 500 Index</i>		4.30	10.42	10.42	14.19	10.71	-	-
Todd Asset Large Cap Intrinsic Value (Stocks)	\$ 1,202,589,897.17	2.88	0.29	0.29	13.74	7.40	-	-
S&P 500 Stock Index Fund	\$ 2,342,231,061.06	4.33	10.62	10.62	14.47	10.99	-	-
UBS Value Oriented (Global)	\$ 921,858,058.16	4.87	5.36	5.36	13.57	8.79	-	-
State Street US Premier Growth Equity	\$ 707,304,054.12	6.21	12.31	12.31	17.70	12.32	-	-
Todd Asset Intrinsic Value Opportunity (Alpha)	\$ 457,812,432.99	1.85	0.97	0.97	8.33	3.70	-	-
UBS Alpha Equity	\$ 282,282,782.78	5.24	6.33	6.33	13.23	9.19	-	-
Wellington Large Cap Equity	\$ 640,221,130.80	4.46	10.63	10.63	15.30	11.71	-	-
<u>Mid-Cap Equities</u>	\$ 667,353,247.11	3.93	5.12	5.12	13.85	9.47	-	-
<i>S&P 400 Index</i>		3.05	1.36	1.36	10.90	8.02	-	-
S&P 400 Stock Index Fund	\$ 298,464,745.21	2.90	1.11	1.11	10.98	8.10	-	-
Wellington Mid Cap Equity	\$ 368,888,501.90	4.79	8.91	8.91	16.81	10.83	-	-
<u>Small-Cap Equities</u>	\$ 415,691,389.26	2.16	-3.49	-3.49	11.71	8.22	-	-
<i>S&P 600 Index</i>		1.87	-4.88	-4.88	11.97	8.41	-	-
Wellington Small Cap Equity	\$ 191,184,131.47	2.47	-1.72	-1.72	11.84	8.24	-	-
S&P 600 Stock Index Fund	\$ 224,507,257.79	1.90	-4.95	-4.95	11.56	8.19	-	-

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	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>International Equity</u>	\$ 4,427,770,147.84	3.28	-0.85	-0.85	11.25	3.72	-	-
<i>MSCI AC World Ex US</i>		3.22	1.80	1.80	9.91	2.65	-	-
Todd Asset International Intrinsic Value	\$ 829,250,166.55	3.79	-1.66	-1.66	8.43	1.36	-	-
Baillie Gifford EAFE Fund	\$ 1,167,384,685.41	3.43	-3.15	-3.15	15.70	6.18	-	-
UBS All Country World Ex US Equity	\$ 965,162,831.82	2.77	0.29	0.29	11.47	3.15	-	-
Barings All Country World Ex US	\$ 697,740,793.00	3.37	1.21	1.21	10.58	5.29	-	-
Black Rock MSCI ACWI Ex US IMI Index	\$ 678,969,095.97	2.99	0.63	0.63	9.52	2.70	-	-
Todd Asset International Intrinsic Value Opportunity	\$ 89,262,575.09	4.78	-1.19	-1.19	5.65	-0.06	-	-
<u>Fixed Income</u>	\$ 3,435,032,446.43	3.40	8.60	8.60	2.85	3.49	-	-
<i>Barclay's Govt./Credit Index</i>		3.53	8.52	8.52	2.41	3.11	-	-
<u>Intermediate</u>								
<i>Barclay's Intermediate Govt/Credit Index</i>		2.59	6.93	6.93	1.99	2.39	-	-
Intermediate Bond Fund	\$ 597,042,556.89	2.26	6.42	6.42	1.99	2.34	-	-
<u>Broad</u>								
<i>Barclay's Govt./Credit Index</i>		3.53	8.52	8.52	2.41	3.11	-	-
Fort Washington Core Fixed Income	\$ 580,684,450.44	3.90	9.19	9.19	3.27	3.62	-	-
Broad Market Bond Fund	\$ 739,897,252.51	3.24	8.51	8.51	2.80	3.49	-	-
Galliard Capital Management Core Fixed Income	\$ 580,968,816.76	3.68	9.21	9.21	2.95	3.92	-	-
Internal Bond Fund	\$ 176,129,758.93	3.04	8.57	8.57	3.25	4.01	-	-
Tax Shelter Fund	\$ 310,062.77	0.57	2.15	2.15	1.27	0.82	-	-
<u>Long</u>								
<i>Hybrid Index</i>		4.60	10.38	10.38	2.90	4.03	-	-
Long Term Bond Fund	\$ 759,999,548.13	3.98	9.58	9.58	3.14	4.31	-	-

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FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Real Estate:</u>	\$ 1,223,062,000.24	1.50	7.85	7.85	9.21	10.30	-	-
In House Real Estate Equity	\$ 424,559,554.26	1.64	7.97	7.97	10.69	9.88	-	-
<i>CPI plus 2%</i>		0.95	3.69	3.69	4.10	3.51	-	-
<u>Core Real Estate:</u>	\$ 474,326,008.53	1.52	7.85	7.85	7.43	9.80	-	-
<i>NCREIF ODCE (VW)</i>		1.00	6.41	6.41	7.57	9.76	-	-
Prudential PRISA Fund	\$ 361,063,126.48	1.45	7.30	7.30	7.36	9.76	-	-
Carlyle Property Investors	\$ 58,310,632.95	1.66	7.94	7.94	-	-	-	-
TA Realty Core Property Fund	\$ 54,952,249.10	1.85	14.40	14.40	-	-	-	-
<u>Non-Core Real Estate:</u>	\$ 324,176,437.45	1.29	7.71	7.71	9.44	12.90	-	-
<i>NCREIF Property Index</i>		1.51	6.51	6.51	6.89	8.83	-	-
Carlyle Realty Partners VI	\$ 6,567,896.00	-3.83	-6.70	-6.70	-0.16	10.89	-	-
Blackstone Partners VII	\$ 29,533,524.67	4.26	3.78	3.78	9.83	12.86	-	-
Rockwood Capital Real Estate Partners IX	\$ 17,579,947.55	-1.27	2.09	2.09	9.51	13.16	-	-
The Realty Associates Fund X	\$ 23,369,639.00	5.69	16.64	16.64	13.98	13.71	-	-
Angelo Gordon Net Lease Realty Fund III	\$ 48,027,490.00	0.83	7.76	7.76	8.53	7.45	-	-
Carlyle Realty Partners VII	\$ 28,630,937.00	1.02	15.05	15.05	12.97	3.15	-	-
Landmark Real Estate Partners VII	\$ 25,695,725.00	-1.93	1.00	1.00	5.41	-	-	-
Blackstone Partners VIII	\$ 42,175,086.81	1.26	11.27	11.27	15.29	-	-	-
The Realty Associates Fund XI	\$ 52,058,140.00	2.28	11.04	11.04	5.32	-	-	-
Rockwood Capital Real Estate Partnrs Fund X	\$ 36,580,861.42	0.88	8.93	8.93	-	-	-	-
Landmark Real Estate Partners VIII	\$ 9,895,722.00	-1.14	-10.44	-10.44	-	-	-	-
Carlyle Realty Partners VIII	\$ 4,061,468.00	-4.74	-39.02	-39.02	-	-	-	-

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust
Quarterly Investment Performance
Net of Investment Counselor Fee Returns
For the Period Ended June 30, 2019

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Alternative Investments</u>								
<u>Private Equity</u>	\$ 1,176,784,326.33	3.28	10.18	10.18	12.84	10.51	-	-
<u>Mature Private Equity</u>	\$ 417,947,370.75	3.57	8.83	8.83	9.99	8.65	-	-
<i>S&P 500 plus 3%</i>		5.08	13.73	13.73	17.61	14.03	-	-
KKR & Co Fund 2006	\$ 7,686,759.00	33.65	39.88	39.88	20.57	15.46	-	-
Chrysalis Ventures Fund III	\$ 9,070,519.00	-0.61	-34.97	-34.97	-22.15	-11.63	-	-
Fort Washington Fund V	\$ 5,992,331.00	0.27	10.47	10.47	7.89	7.08	-	-
KKR European III	\$ 6,939,052.00	-8.37	13.24	13.24	18.27	16.94	-	-
Fort Washington Fund VI	\$ 17,124,950.00	1.03	22.73	22.73	13.95	15.13	-	-
Riverstone/Carlyle E&P Fund IV	\$ 15,207,953.00	-1.11	-13.82	-13.82	0.96	-7.80	-	-
Alinda Infrastructure Fund II	\$ 22,675,347.00	0.36	-8.62	-8.62	-8.16	0.23	-	-
Capital South Partners III	\$ 802,878.00	-1.89	-10.99	-10.99	-0.16	3.03	-	-
Landmark Equity Partners XIV	\$ 5,154,350.00	-4.82	0.36	0.36	-0.62	2.14	-	-
Lexington Capital Partners VII	\$ 7,658,200.00	-1.43	3.10	3.10	8.19	9.13	-	-
Stepstone Pioneer Capital III	\$ 13,126,324.00	-2.58	9.27	9.27	9.60	12.49	-	-
Oaktree Mezzanine Fund III	\$ 972,134.00	17.11	30.64	30.64	29.43	22.33	-	-
JP Morgan Maritime Fund	\$ 31,720,242.13	-5.94	-1.97	-1.97	0.07	-9.64	-	-
Audax Mezzanine Fund III	\$ 4,068,552.90	7.03	11.19	11.19	9.80	10.46	-	-
Hellman & Friedman VII	\$ 65,931,587.00	7.79	27.17	27.17	39.60	32.96	-	-
Oaktree European Principal Fund III	\$ 17,897,164.00	-1.32	-0.05	-0.05	10.20	10.13	-	-
NGP Natural Resources X	\$ 19,348,037.00	4.16	-11.32	-11.32	12.06	2.80	-	-
Riverstone E&P Fund V	\$ 16,550,942.00	-7.34	-11.62	-11.62	4.50	-2.79	-	-
APAX VIII	\$ 23,011,844.88	8.34	18.89	18.89	14.04	16.83	-	-
Actis Global Fund IV	\$ 50,648,348.00	19.33	36.12	36.12	9.59	10.86	-	-
Audax Private Equity Fund IV	\$ 13,038,841.84	2.48	8.78	8.78	12.51	15.30	-	-
Landmark Equity Partners XV	\$ 11,132,938.00	-8.35	1.86	1.86	11.32	10.38	-	-
Fort Washington VIII	\$ 25,911,065.00	2.21	13.21	13.21	13.68	12.72	-	-
Carlyle Global Financial Service Partners II	\$ 26,277,011.00	2.25	7.35	7.35	16.09	12.32	-	-

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust
Quarterly Investment Performance
Net of Investment Counselor Fee Returns
For the Period Ended June 30, 2019

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Private Equity < 5 Years</u>	\$ 758,836,955.58	3.22	11.19	11.19	14.97	11.77	-	-
Public Pension Capital LLC	\$ 71,080,589.18	7.04	38.89	38.89	27.33	-	-	-
NGP Natural Resources XI	\$ 47,917,282.00	0.23	0.17	0.17	18.61	-	-	-
Gavea Investments Fund V	\$ 7,845,917.96	45.55	49.41	49.41	35.55	-	-	-
Oaktree Mezzanine Fund IV	\$ 17,339,806.00	2.07	8.34	8.34	8.07	-	-	-
Lexington Capital Partners VIII	\$ 25,555,038.00	-1.48	4.19	4.19	16.38	-	-	-
KKR European Fund IV	\$ 51,721,343.00	4.03	11.20	11.20	18.55	-	-	-
IFM Global Infrastructure	\$ 128,841,170.49	0.47	13.16	13.16	12.08	-	-	-
Carlyle Europe Partners IV	\$ 52,908,961.00	-0.22	-3.85	-3.85	10.46	-	-	-
Audax Private Equity Fund V	\$ 20,456,390.05	15.48	15.88	15.88	26.16	-	-	-
Fort Washington Fund IX	\$ 13,124,964.00	0.07	10.18	10.18	16.14	-	-	-
Fort Washington Fund IX-K	\$ 14,775,263.00	-0.12	6.89	6.89	16.68	-	-	-
Hellman & Friedman Fund VIII	\$ 52,233,271.00	4.41	7.50	7.50	-	-	-	-
Riverstone E&P Fund VI	\$ 32,500,987.00	-2.51	-16.15	-16.15	-	-	-	-
Audax Mezzanine Fund IV	\$ 9,294,988.76	2.12	7.42	7.42	-	-	-	-
JP Morgan Maritime Fund II	\$ 12,400,198.28	-4.76	1.71	1.71	-	-	-	-
APAX IX	\$ 31,489,972.18	14.81	30.09	30.09	-	-	-	-
Oaktree European Principal Fund IV	\$ 50,186,921.00	3.80	19.50	19.50	-	-	-	-
KKR Americas Fund XII	\$ 21,075,163.00	4.95	11.65	11.65	-	-	-	-
NGP Natural Resources XII	\$ 14,263,071.00	-1.72	6.20	6.20	-	-	-	-
Carlyle Global Financial Service Partners III	\$ 7,841,949.00	-0.48	6.05	6.05	-	-	-	-
JP Morgan Global Transport Income Fund	\$ 49,674,834.09	3.01	3.35	3.35	-	-	-	-
APAX Digital Fund	\$ 11,582,143.59	8.40	-	-	-	-	-	-
Landmark Equity Partners XVI	\$ 3,853,096.00	-6.04	-	-	-	-	-	-
Carlyle Asia V	\$ 3,709,680.00	2.54	-	-	-	-	-	-
Carlyle Europe V	\$ 3,768,358.00	-6.23	-	-	-	-	-	-
Fort Washington X	\$ 3,395,598.00	-	-	-	-	-	-	-
<u>Timberland:</u>	\$ 182,590,092.47	-0.51	2.22	2.22	0.25	3.32	-	-
<i>NCREIF Timberland Index</i>		<i>1.04</i>	<i>3.17</i>	<i>3.17</i>	<i>3.36</i>	<i>4.66</i>	-	-
Hancock Bluegrass LLC - Oregon	\$ 29,003,667.00	-2.55	-1.28	-1.28	4.07	6.22	-	-
Molpus Lake Superior Timberlands (Michigan)	\$ 91,818,741.46	0.30	1.50	1.50	-2.16	0.17	-	-
Molpus Lake Superior Timberlands (Hiwassee)	\$ 8,513,629.98	1.00	9.58	9.58	0.18	1.68	-	-
Molpus Seven States	\$ 53,254,054.03	-0.99	4.42	4.42	2.16	7.79	-	-

*Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust
Quarterly Investment Performance
Net of Investment Counselor Fee Returns
For the Period Ended June 30, 2019*

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Additional Categories:</u>	\$ 1,455,807,805.02	2.31	6.88	6.88	6.60	3.61	-	-
<i>B of A Merrill Lynch High Yield Master II</i>		2.56	7.58	7.58	7.54	4.70	-	-
<u>Evergreen Funds:</u>								
Fort Washington High Yield Bond Fund	\$ 329,227,160.26	2.93	8.96	8.96	7.28	4.25	-	-
Marathon/TRS Credit Fund	\$ 367,578,268.10	2.89	3.94	3.94	6.53	1.26	-	-
Shenkman Capital Management	\$ 261,329,514.94	1.34	5.04	5.04	5.19	3.29	-	-
Barings Capital European Loan Fund	\$ 100,040,000.00	1.10	5.84	5.84	6.31	-	-	-
Columbia High Yield Bond Fund	\$ 181,101,025.03	3.03	9.11	9.11	6.28	-	-	-
<u>Non-Evergreen Funds:</u>								
Avenue Special Situations Fund VI	\$ 7,835,865.00	-1.25	-0.45	-0.45	-1.96	-4.89	-	-
Oaktree Opportunities Fund IX	\$ 36,725,389.00	5.56	8.60	8.60	8.39	3.45	-	-
Highbridge Principal Strategies III	\$ 11,816,701.54	0.23	4.15	4.15	5.12	6.03	-	-
Oaktree European Dislocation Fund	\$ 1,894,527.00	-2.70	-22.70	-22.70	3.07	5.66	-	-
Marathon European Credit Opportunities Fund II	\$ 40,577,316.37	-0.44	9.08	9.08	11.33	9.20	-	-
Oaktree Opportunities Fund X	\$ 23,641,708.00	1.95	10.34	10.34	20.99	-	-	-
Oaktree European Capital Solutions Fund	\$ 31,901,489.00	0.95	3.89	3.89	12.05	-	-	-
Marathon European Credit Opportunities Fund III	\$ 55,947,716.78	1.20	19.06	19.06	12.62	-	-	-
Oaktree Opportunities Fund X(b)	\$ 6,191,124.00	4.98	-2.31	-2.31	-	-	-	-
<u>Short Term:</u>								
Cash (Unallocated)	\$ 359,010,253.76	0.58	2.25	2.25	1.41	0.92	-	-
<i>90 Day T-Bill</i>		0.64	2.31	2.31	1.37	0.85	-	-

*Returns are annualized for periods longer than one year

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

*Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended June 30, 2019*

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>
TOTAL PLAN	\$ 1,312,957,217.21	3.18	6.59	6.59	10.06	5.85
<i>Policy Benchmark</i>		3.15	6.19	6.19	9.90	-
Total Equity	\$ 769,850,832.95	3.29	4.78	4.78	11.58	6.35
All Cap Equities	\$ 37,253,706.38	2.70	5.06	5.06	-	-
<i>Russell 3000</i>		4.10	8.98	8.98	-	-
Fort Washington Focused Equity	\$ 37,253,706.38	2.70	5.06	5.06	-	-
Global Equities	\$ 732,597,126.57	3.32	4.75	4.75	11.73	6.43
<i>MSCI AC World IMI (Net)</i>		3.37	4.56	4.56	11.42	6.03
BlackRock Fund B	\$ 732,597,126.57	3.32	4.75	4.75	11.73	6.43
Fixed Income	\$ 119,411,206.04	3.09	7.93	7.93	2.27	2.63
<i>Barclays Government Credit</i>		3.53	8.52	8.52	2.41	3.11
Internal Bond Fund	\$ 119,411,206.04	3.09	7.93	7.93	2.27	2.63
Real Estate:	\$ 75,296,027.01					
Core Real Estate	\$ 35,426,493.73	1.99	9.52	9.52	8.15	-
<i>NCREIF ODCE (VW)</i>		0.99	6.40	6.40	7.57	-
Prudential Real Estate	\$ 12,773,919.20	1.77	7.86	7.86	8.15	-
Carlyle Property Investors	\$ 11,662,124.97	2.06	8.64	8.64	-	-
TA Realty Core Property Fund	\$ 10,990,449.56	2.17	14.80	14.80	-	-
Non-Core Real Estate	\$ 39,869,533.28	1.92	11.04	11.04	12.29	-
<i>NCREIF Property Index</i>		1.51	6.50	6.50	6.93	-
Carlyle Realty Partners VII	\$ 5,726,192.00	1.74	16.88	16.88	15.05	-
Landmark Real Estate Partners VII	\$ 5,188,100.00	-0.96	2.91	2.91	7.30	-
Blackstone Partners VIII	\$ 8,435,014.01	2.17	13.37	13.37	18.59	-
The Realty Associates Fund XI	\$ 10,411,627.00	3.32	13.25	13.25	8.22	-
Rockwood Capital Real Estate X	\$ 7,317,162.27	1.82	11.11	11.11	-	-
Landmark Real Estate Partners VIII	\$ 1,979,144.00	1.42	-5.34	-5.34	-	-
Carlyle Realty Partners VIII	\$ 812,294.00	3.18	-108.28	-108.28	-	-

*Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended June 30, 2019*

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>
<u>Alternative Investments</u>						
<u>Private Equity</u>	\$ 102,153,229.35	4.48	11.26	11.26	17.23	15.11
<u>Mature Private Equity</u>	\$ 17,505,826.00	5.00	21.60	21.60	16.42	15.21
<i>S&P 500 plus 3%</i>		5.08	13.73	13.73	17.61	14.03
Fort Washington Fund VII	\$ 3,180,465.00	-2.83	12.65	12.65	16.17	15.06
Actis Global Fund IV	\$ 5,064,835.00	20.22	38.30	38.30	11.91	13.29
Landmark Equity Partners XV	\$ 1,857,363.00	-7.10	4.59	4.59	14.48	13.33
Fort Washington Fund VIII	\$ 7,403,163.00	2.59	13.76	13.76	14.30	13.54
<u>Private Equity < 5 Years</u>	\$ 84,647,403.35	4.53	10.08	10.08	17.22	-
Fort Washington PE Opportunities Fund III	\$ 2,831,761.00	5.66	22.29	22.29	24.88	-
NGP Natural Resources Fund XI	\$ 9,583,465.00	0.94	1.55	1.55	20.86	-
KKR European Fund IV	\$ 10,344,266.00	4.41	12.16	12.16	20.39	-
Carlyle Europe Partners IV	\$ 10,581,776.00	0.21	-2.82	-2.82	12.80	-
Audax PE Fund V	\$ 6,818,796.36	15.43	15.80	15.80	25.07	-
Fort Washington Fund IX	\$ 3,749,849.00	0.63	10.98	10.98	17.27	-
Fort Washington Fund IX-K	\$ 4,221,501.00	0.38	7.55	7.55	17.62	-
Riverstone E&P Fund VI	\$ 6,500,199.00	-1.39	-14.36	-14.36	-	-
APAX IX	\$ 6,297,997.46	16.17	33.51	33.51	-	-
Oaktree European Principal IV	\$ 10,037,385.00	4.76	21.97	21.97	-	-
KKR Americas XII	\$ 4,215,031.00	6.32	13.16	13.16	-	-
NGP Natural Resources Fund XII	\$ 2,852,615.00	0.87	11.58	11.58	-	-
Carlyle Global Financial Services III	\$ 1,568,390.00	4.78	18.14	18.14	-	-
APAX Digital	\$ 2,316,429.53	13.78	-205.30	-	-	-
Landmark Equity Partners XVI	\$ 770,621.00	0.48	127.62	-	-	-
Carlyle Asia V	\$ 741,936.00	13.78	9.79	-	-	-
Carlyle Europe V	\$ 730,302.00	2.89	2.89	-	-	-
Ft Washington Fund X	\$ 485,083.00			-	-	-
<u>Additional Categories:</u>	\$ 207,630,407.11	2.78	7.85	7.85	7.60	4.14
<i>B of A Merrill Lynch High Yield Master II</i>		2.56	7.58	7.58	7.54	4.70
<u>Evergreen Funds:</u>						
Fort Washington High Yield Bond Fund	\$ 49,624,505.49	2.96	9.13	9.13	7.50	4.44
Shenkman Capital Management	\$ 43,858,159.70	1.77	4.89	4.89	5.40	3.94
Marathon/TRS Credit Fund	\$ 46,789,855.51	3.57	6.10	6.10	9.36	-
Columbia High Yield Bond Fund	\$ 48,395,108.11	3.19	9.52	9.52	6.77	-
<u>Non-Evergreen Funds:</u>						
Highbridge Principal Strategies III	\$ 1,181,670.36	0.80	5.71	5.71	7.03	7.57
Marathon European Credit Opportunities Fund II	\$ 2,705,154.35	0.14	10.70	10.70	12.86	10.37
Oaktree European Capital Solutions Fund	\$ 6,378,033.00	1.67	5.51	5.51	13.55	-
Marathon European Credit Opportunities Fund III	\$ 7,459,695.59	1.77	20.63	20.63	14.07	-
Oaktree Opportunities Fund X(b)	\$ 1,238,225.00	5.76	-1.33	-1.33	-	-

Short Term:

*Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended June 30, 2019*

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>
Cash (Unallocated)	\$ 38,615,514.75	0.57	2.49	2.49	1.46	0.94
90 Day T-Bill		0.64	2.31	2.31	1.37	0.85

*Returns are annualized for periods longer than one year

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

*Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Quarterly Investment Performance
Net of Management Fees Returns
For the Period Ended June 30, 2019*

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>
TOTAL PLAN	\$ 1,312,957,217.21	2.99	6.15	6.15	9.63	5.50
<i>Policy Benchmark</i>		3.15	6.19	6.19	9.90	-
Total Equity	\$ 769,850,832.95	3.26	4.73	4.73	11.52	6.29
All Cap Equities	\$ 37,253,706.38	2.52	4.69	4.69	-	-
<i>Russell 3000</i>		4.10	8.98	8.98	-	-
Fort Washington Focused Equity	\$ 37,253,706.38	2.52	4.69	4.69	-	-
Global Equities	\$ 732,597,126.57	3.31	4.71	4.71	11.69	6.39
<i>MSCI AC World IMI (Net)</i>		3.37	4.56	4.56	11.42	6.03
BlackRock Fund B	\$ 732,597,126.57	3.31	4.71	4.71	11.69	6.39
Fixed Income	\$ 119,411,206.04	3.09	7.93	7.93	2.27	2.63
<i>Barclays Government Credit</i>		3.53	8.52	8.52	2.41	3.11
Internal Bond Fund	\$ 119,411,206.04	3.09	7.93	7.93	2.27	2.63
Real Estate:						
Core Real Estate	\$ 35,426,493.73	1.62	8.84	8.84	7.47	-
<i>NCREIF ODCE (VW)</i>		0.99	6.40	6.40	7.57	-
Prudential Real Estate	\$ 12,773,919.20	1.38	7.04	7.04	7.32	-
Carlyle Property Investors	\$ 11,662,124.97	1.66	7.94	7.94	-	-
TA Realty Core Property Fund	\$ 10,990,449.56	1.85	14.40	14.40	-	-
Non-Core Real Estate	\$ 39,869,533.28	0.76	8.37	8.37	9.18	-
<i>NCREIF Property Index</i>		1.51	6.50	6.50	6.93	-
Carlyle Realty Partners VII	\$ 5,726,192.00	1.02	15.07	15.07	12.98	-
Landmark Real Estate Partners VII	\$ 5,188,100.00	-1.91	1.02	1.02	5.42	-
Blackstone Partners VIII	\$ 8,435,014.01	1.26	11.27	11.27	15.29	-
The Realty Associates Fund XI	\$ 10,411,627.00	2.28	11.04	11.04	5.32	-
Rockwood Capital Real Estate X	\$ 7,317,162.27	0.85	7.96	7.96	-	-
Landmark Real Estate Partners VIII	\$ 1,979,144.00	-1.14	-10.44	-10.44	-	-
Carlyle Realty Partners VIII	\$ 812,294.00	-4.74	-39.02	-39.02	-	-

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Quarterly Investment Performance
Net of Management Fees Returns
For the Period Ended June 30, 2019

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>
<u>Alternative Investments</u>						
<u>Private Equity</u>	\$ 102,153,229.35	3.43	8.62	8.62	14.42	12.11
<u>Mature Private Equity</u>	\$ 17,505,826.00	4.34	20.12	20.12	15.28	14.19
<i>S&P 500 plus 3%</i>		5.08	13.73	13.73	17.61	14.03
Fort Washington Fund VII	\$ 3,180,465.00	-0.45	11.73	11.73	15.28	14.19
Actis Global Fund IV	\$ 5,064,835.00	19.32	36.10	36.10	9.61	10.88
Landmark Equity Partners XV	\$ 1,857,363.00	-8.34	1.90	1.90	11.33	10.45
Fort Washington Fund VIII	\$ 7,403,163.00	2.21	13.21	13.21	13.68	12.70
<u>Private Equity < 5 Years</u>	\$ 84,647,403.35	3.39	7.90	7.90	14.79	-
Fort Washington PE Opportunities Fund III	\$ 2,831,761.00	5.00	21.34	21.34	23.95	-
NGP Natural Resources Fund XI	\$ 9,583,465.00	0.23	0.16	0.16	18.60	-
KKR European Fund IV	\$ 10,344,266.00	4.03	11.20	11.20	18.55	-
Carlyle Europe Partners IV	\$ 10,581,776.00	-0.22	-4.27	-4.27	10.39	-
Audax PE Fund V	\$ 6,818,796.36	15.43	15.80	15.80	26.14	-
Fort Washington Fund IX	\$ 3,749,849.00	0.07	10.18	10.18	16.22	-
Fort Washington Fund IX-K	\$ 4,221,501.00	-0.12	6.89	6.89	16.68	-
Riverstone E&P Fund VI	\$ 6,500,199.00	-2.51	-16.15	-16.15	-	-
APAX IX	\$ 6,297,997.46	14.81	30.09	30.09	-	-
Oaktree European Principal IV	\$ 10,037,385.00	3.80	19.50	19.50	-	-
KKR Americas XII	\$ 4,215,031.00	4.95	11.67	11.67	-	-
NGP Natural Resources Fund XII	\$ 2,852,615.00	-1.72	6.20	6.20	-	-
Carlyle Global Financial Services III	\$ 1,568,390.00	-0.48	6.07	6.07	-	-
APAX Digital	\$ 2,316,429.53	8.40	-5.46	-	-	-
Landmark Equity Partners XVI	\$ 770,621.00	-6.04	47.35	-	-	-
Carlyle Asia V	\$ 741,936.00	2.54	-5.81	-	-	-
Carlyle Europe V	\$ 730,302.00	-6.24	-6.24	-	-	-
Ft Washington Fund X	\$ 485,083.00			-	-	-
<u>Additional Categories:</u>	\$ 207,630,407.11	2.52	7.26	7.26	7.02	3.65
<i>B of A Merrill Lynch High Yield Master II</i>		2.56	7.58	7.58	7.54	4.70
<u>Evergreen Funds:</u>						
Fort Washington High Yield Bond Fund	\$ 49,624,505.49	2.86	8.92	8.92	7.29	4.23
Shenkman Capital Management	\$ 43,858,159.70	1.56	4.46	4.46	4.97	3.51
Marathon/TRS Credit Fund	\$ 46,789,855.51	3.16	5.10	5.10	8.35	-
Columbia High Yield Bond Fund	\$ 48,395,108.11	3.00	9.12	9.12	6.38	-
<u>Non-Evergreen Funds:</u>						
Highbridge Principal Strategies III	\$ 1,181,670.36	0.23	4.16	4.16	5.12	6.03
Marathon European Credit Opportunities Fund II	\$ 2,705,154.35	-0.45	9.13	9.13	11.35	9.19
Oaktree European Capital Solutions Fund	\$ 6,378,033.00	0.95	3.89	3.89	12.71	-
Marathon European Credit Opportunities Fund III	\$ 7,459,695.59	1.20	19.06	19.06	12.62	-
Oaktree Opportunities Fund X(b)	\$ 1,238,225.00	4.98	-2.31	-2.31	-	-
<u>Short Term:</u>						
Cash (Unallocated)	\$ 38,615,514.75	0.57	2.49	2.49	1.46	0.94

*Teachers' Retirement System of the State of Kentucky
 Health Insurance Trust
 Quarterly Investment Performance
 Net of Management Fees Returns
 For the Period Ended June 30, 2019*

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>
<i>90 Day T-Bill</i>		<i>0.64</i>	<i>2.31</i>	<i>2.31</i>	<i>1.37</i>	<i>0.85</i>

*Returns are annualized for periods longer than one year

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

Teachers' Retirement System - Kentucky
Transaction Commissions
For the Period July 1, 2018 - June 30, 2019

Broker Name	# of Shares	Commission	Cost/Share	% of Total
Abel Noser Total	14,766,575	\$ 117,488.33	\$ 0.008	9.27%
ConvergEx - Algos Total	16,584,760	83,642.50	0.005	6.60%
ConvergEx - FS Total	2,014,505	19,117.70	0.009	1.51%
ConvergEx - Transitions Total	5,264,500	48,128.26	0.009	3.80%
ConvergEx ADR Conversions Total	11,920,364	168,707.11	0.014	13.30%
Credit Suisse Sec. LLC Total	1,008,747	28,214.75	0.028	2.23%
Goldman Sachs Total	1,412,050	16,188.02	0.011	1.28%
Investment Tech Grp Transition Total	30,749,490	230,622.80	0.008	18.19%
Investment Technology Grp Total	11,011,955	100,580.75	0.009	7.93%
ISI Algos Total	1,647,503	16,475.03	0.010	1.30%
ISI Group Total	818,479	21,701.13	0.027	1.71%
Liquidnet Inc - Transition Total	3,609,387	18,046.96	0.005	1.42%
Liquidnet Inc Total	6,344,475	57,581.03	0.009	4.54%
Merrill Lynch Total	2,052,852	48,854.93	0.024	3.85%
Raymond James & Assoc Total	1,468,593	44,221.50	0.030	3.49%
RBC Capital Markets Total	9,577,234	51,307.74	0.005	4.05%
Stifel, Nicolaus & Co Total	866,001	27,749.59	0.032	2.19%
Weeden & Co Total	1,245,082	37,438.69	0.030	2.95%
Other<1%	8,614,836	131,960.78	0.015	10.41%
Grand Total	130,977,388	\$ 1,268,027.60	\$ 0.010	100.00%

Retirement Annuity Trust
Portfolio Fair Values
June 30, 2019

Internally Managed

Cash Equivalents	
Cash Collections Fund (Unallocated)	359,010,254
Fixed Income	
Broad Market Bond	739,897,253
Intermediate Bond	597,042,557
Internal Bond	176,129,759
Long Term Bond	759,999,548
403(b) Tax-Sheltered Trust	310,063
Equity	
S&P 400 Stock Index	298,464,745
S&P 500 Stock Index	2,342,231,061
S&P 600 Stock Index	224,507,258
Real Estate	
Internally Managed	424,559,554
Subtotal	5,922,152,051

Externally Managed

Fixed Income	
Galliard Capital Management Core Fixed Income	580,968,817
Fort Washington Core Fixed Income	580,684,450
Domestic Equity	
Fort Washington Focused Equity	334,604,620
State Street US Premier Growth Equity	707,304,054
Todd Asset Intrinsic Value Opportunity (Alpha)	457,812,433
Todd Asset Large Cap Intrinsic Value	1,202,589,897
UBS Alpha Equity	282,282,783
UBS Value Oriented (Global)	921,858,058
Wellington Large Cap Equity	640,221,131
Wellington Mid Cap Equity	368,888,502
Wellington Small Cap Equity	191,184,131
International Equity	
Baillie Gifford EAFE	1,167,384,685
Barings All Country World Ex US	697,740,793
BlackRock MSCI ACWI Ex US IMI Index	678,969,096
Todd Asset International Intrinsic Value	829,250,167
Todd Asset International Intrinsic Value Opportunity	89,262,575
UBS All Country World Ex US Equity	965,162,832
Real Estate	
Angelo Gordon Net Lease Realty III	48,027,490
Blackstone Partners VII	29,533,525
Blackstone Partners VIII	42,175,087
Carlyle Realty Partners VI	6,567,896
Carlyle Realty Partners VII	28,630,937
Carlyle Realty Partners VIII	4,061,468
Carlyle Property Investors	58,310,633
Landmark Real Estate Partners VII	25,695,725
Landmark Real Estate Partners VIII	9,895,722
Prudential PRISA	361,063,126
Rockwood Capital Real Estate IX	17,579,948
Rockwood Capital Real Estate X	36,580,861
The Realty Associates X	23,369,639
The Realty Associates XI	52,058,140
TA Realty Core Property	54,952,249
Alternative Investments	
Actis Global IV	50,648,348
Alinda Infrastructure II	22,675,347
Apax VIII	23,011,845
Apax IX	31,489,972

Apax Digital	11,582,144
Audax Mezzanine III	4,068,553
Audax Mezzanine IV	9,294,989
Audax Private Equity IV	13,038,842
Audax Private Equity V	20,456,390
CapitalSouth Partners III	802,878
Carlyle Asia V	3,709,680
Carlyle Europe Partners IV	52,908,961
Carlyle Europe Partners V	3,768,358
Carlyle Global Financial Services Partners II	26,277,011
Carlyle Global Financial Services Partners III	7,841,949
Chrysalis Ventures III	9,070,519
Fort Washington V	5,992,331
Fort Washington VI	17,124,950
Fort Washington VIII	25,911,065
Fort Washington IX	13,124,964
Fort Washington IX-K	14,775,263
Fort Washington X	3,395,598
Gavea Investments V	7,845,918
Hancock Bluegrass - Oregon	29,003,667
Hellman & Friedman VII	65,931,587
Hellman & Friedman VIII	52,233,271
IFM Global Infrastructure	128,841,170
J.P. Morgan Maritime	31,720,242
J.P. Morgan Maritime II	12,400,198
J.P. Morgan Global Transport Income	49,674,834
KKR 2006	7,686,759
KKR European III	6,939,052
KKR European IV	51,721,343
KKR Americas XII	21,075,163
Landmark Equity Partners XIV	5,154,350
Landmark Equity Partners XV	11,132,938
Landmark Equity Partners XVI	3,853,096
Lexington Capital Partners VII	7,658,200
Lexington Capital Partners VIII	25,555,038
Molpus Woodlands Group Lake Superior Timberlands	100,332,371
Molpus Seven States LLC	53,254,054
NGP Natural Resources X	19,348,037
NGP Natural Resources XI	47,917,282
NGP Natural Resources XII	14,263,071
Oaktree European Principal III	17,897,164
Oaktree European Principal IV	50,186,921
Oaktree Mezzanine III	972,134
Oaktree Mezzanine IV	17,339,806
Public Pension Capital	71,080,589
Riverstone/Carlyle E & P IV	15,207,953
Riverstone E & P V	16,550,942
Riverstone E & P VI	32,500,987
Stepstone Pioneer Capital III	13,126,324
Additional Categories	
Avenue Special Situations VI	7,835,865
Barings European Loan	100,040,000
Columbia High Yield Bond	181,101,025
Fort Washington High Yield Bond	329,227,160
Highbridge Specialty Loan III	11,816,702
Marathon European Credit Opportunities II	40,577,316
Marathon European Credit Opportunities III	55,947,717
Marathon TRS Credit	367,578,268
Oaktree European Capital Solutions	31,901,489
Oaktree European Dislocation	1,894,527
Oaktree Opportunities IX	36,725,389
Oaktree Opportunities X	23,641,708
Oaktree Opportunities Xb	6,191,124
Shenkmans Capital Management	261,329,515
Subtotal	14,309,853,694

Total Assets

20,232,005,745

Totals may not agree due to rounding.

Retirement Annuity Trust
Schedule of Investment Counselor Fees and Administrative
Expenses For the Quarter Ended June 30, 2019

<u>Investment Counselor Fees</u>	<u>Quarter Ended</u> <u>June 30, 2019</u>	<u>Fiscal Year</u> <u>To Date</u>		<u>Quarter Ended</u> <u>June 30, 2019</u>	<u>Fiscal Year</u> <u>To Date</u>
Fixed Income					
Galliard Capital Management Core Fixed Income	\$ 71,561	\$ 275,031	J.P. Morgan Maritime II	20,069	207,329
Fort Washington Core Fixed Income	33,351	192,000	J.P. Morgan Global Transport Income	314,790	323,299
Total Fixed Income	104,913	467,031	KKR 2006	133	16,772
Domestic Equity			KKR European III	(38,648)	3,129
State Street US Premier Growth Equity	214,585	800,000	KKR European IV	43,310	436,637
Fort Washington Focused Equity	350,153	1,073,562	KKR Americas XII	(276,866)	262,154
Todd Asset Management	231,750	875,892	Landmark Equity Partners XIV	(15,368)	81,016
UBS Global Asset Management	472,146	1,667,690	Landmark Equity Partners XV	-	300,000
Wellington Management Company	836,112	3,285,979	Landmark Equity Partners XVI	250,000	1,266,438
Total Domestic Equity	2,104,747	7,703,123	Lexington Capital Partners VII	19,267	106,071
International Equity			Lexington Capital Partners VIII	22,795	247,393
Baillie Gifford EAFE	878,207	3,989,302	Molpus Woodlands Group Lake Superior Timberlands	204,206	816,590
Barings All Country World ex US	688,815	2,821,240	Molpus Seven States	106,043	499,789
BlackRock MSCI ACWI Ex US IMI Index	83,973	378,704	NGP Natural Resources X	87,127	392,825
Todd Asset Management	117,672	479,772	NGP Natural Resources XI	162,262	684,169
UBS All Country World ex US Equity	262,408	1,065,145	NGP Natural Resources XII	216,096	686,986
Total International Equity	2,031,075	8,734,163	Oaktree European Principal III	69,110	302,055
Real Estate			Oaktree European Principal IV	200,598	777,121
Angelo Gordon Net Lease Realty III	292,739	928,429	Oaktree Mezzanine III	3,667	23,184
Blackstone Partners VII	66,639	349,868	Oaktree Mezzanine IV	71,924	285,218
Blackstone Partners VIII	187,500	750,000	Public Pension Capital	379,466	1,281,879
Carlyle Realty Partners VI	37,501	164,045	Riverstone/Carlyle E & P IV	39,416	109,310
Carlyle Realty Partners VII	80,807	475,984	Riverstone E & P V	32,058	137,862
Carlyle Realty Partners VIII	158,446	633,924	Riverstone E & P VI	234,956	744,036
Carlyle Property Investors	153,690	368,933	Stepstone Pioneer Capital III	58,276	133,566
Landmark Real Estate Partners VII	-	500,000	Total Alternative Investment	5,195,958	20,899,483
Landmark Real Estate Partners VIII	-	500,000	Additional Categories		
Prudential PRISA	716,773	2,686,040	Avenue Special Situations VI	-	-
Rockwood Capital Real Estate IX	75,735	521,450	Barings European Loan	(296,931)	450,455
Rockwood Capital Real Estate X	162,863	650,088	Columbia High Yield Bond	174,094	644,343
The Realty Associates X	27,494	475,508	Fort Washington High Yield Bond	166,757	635,048
The Realty Associates XI	373,153	1,012,915	Golub Capital Pearls 11	209,373	-
TA Realty Core Property	118,272	222,076	Highbridge Specialty Loan III	6,492	227,490
Total Real Estate	2,451,611	10,239,260	Marathon European Credit Opportunities II	182,204	595,172
Alternative Investments			Marathon European Credit Opportunities III	257,423	727,830
Actis Global IV	187,940	699,940	Marathon TRS Credit	923,143	3,363,085
Alinda Infrastructure II	(38,454)	171,870	Oaktree European Capital Solutions	92,819	353,053
APAX VIII	74,747	324,079	Oaktree European Dislocation	5,611	33,816
APAX IX	166,931	704,234	Oaktree Opportunities IX	127,002	565,390
APAX Digital	399,408	1,855,013	Oaktree Opportunities X	63,977	362,881
Audax Mezzanine III	38,669	90,584	Oaktree Opportunities Xb	44,381	60,071
Audax Mezzanine IV	139,615	320,533	Shenkman Capital Management	319,219	1,022,012
Audax Private Equity IV	-	-	Total Additional Categories	2,275,565	9,040,647
Audax Private Equity V	-	-	Total Investment Counselor Fees	14,163,869	57,083,708
CapitalSouth Partners III	2,671	2,671	Administrative Expenses		
Carlyle Asia V	362,500	771,890	Custodian		
Carlyle Europe Partners IV	53,328	575,476	The Bank of New York Mellon	132,497	539,741
Carlyle Europe Partners V	347,743	543,097	Legal and Research		
Carlyle Global Financial Services Partners II	99,358	426,012	Ice Miller	19,814	88,923
Carlyle Global Financial Services Partners III	187,500	750,000	Other		
Chrysalis Ventures III	26,987	146,035	Other Administrative and Operational	738,284	2,954,564
Fort Washington V	11,738	58,549	Consultant		
Fort Washington VI	30,712	145,860	Aon Hewitt	144,713	413,850
Fort Washington VIII	31,500	126,000	Bevis Longstreth	13,250	52,211
Fort Washington IX	39,375	96,338	George Philip	8,423	33,255
Fort Washington IX-K	39,375	96,338	Total Consultant	166,385	499,317
Fort Washington X	29,838	29,838	Total Administrative Expenses	1,056,979	4,082,544
Gavea Investments V	100,754	233,549	Grand Total	\$ 15,220,848	\$ 61,166,252
Hancock Bluegrass - Oregon	112,425	238,359			
Hellman & Friedman VII	15,174	106,352			
Hellman & Friedman VIII	79,402	519,293			
IFM Global Infrastructure	313,424	1,175,264			
J.P. Morgan Maritime	138,612	567,483			

Totals may not agree due to rounding.

Health Insurance Trust
Portfolio Fair Values
June 30, 2019

Internally Managed

Cash Equivalents	
Cash Collections (Unallocated)	38,615,515
Fixed Income	
Internal Bond	119,411,206
<hr/>	
Subtotal	158,026,721

Externally Managed

Domestic Equity	
Fort Washington Focused Equity	37,253,706
International Equity	
BlackRock MSCI IMI INDEX B	732,597,127
Real Estate	
Blackstone Partners VIII	8,435,014
Carlyle Realty Partners VII	5,726,192
Carlyle Realty Partners VIII	812,294
Carlyle Property Investors	11,662,125
Landmark Real Estate Partners VII	5,188,100
Landmark Real Estate Partners VIII	1,979,144
Prudential PRISA	12,773,919
Rockwood Capital Real Estate X	7,317,162
The Realty Associates XI	10,411,627
TA Realty Core Property	10,990,450
Alternative Investments	
Actis Global IV	5,064,835
Apax IX	6,297,997
Apax Digital	2,316,430
Audax Private Equity V	6,818,796
Carlyle Asia V	741,936
Carlyle Europe Partners IV	10,581,776
Carlyle Europe Partners V	730,302
Carlyle Global Financial Services Partners III	1,568,390
Fort Washington PE Opportunities III	2,831,761
Fort Washington VII	3,180,465
Fort Washington VIII	7,403,163
Fort Washington IX	3,749,849
Fort Washington IX-K	4,221,501
Fort Washington X	485,083
KKR European IV	10,344,266
KKR Americas XII	4,215,031
Landmark Equity Partners XV	1,857,363
Landmark Equity Partners XVI	770,621
NGP Natural Resources XI	9,583,465
NGP Natural Resources XII	2,852,615
Oaktree European Principal IV	10,037,385
Riverstone E & P VI	6,500,199
Additional Categories	
Columbia High Yield Bond	48,395,108
Fort Washington High Yield Bond	49,624,505
Highbridge Specialty Loan III	1,181,670
Marathon European Credit Opportunities II	2,705,154
Marathon European Credit Opportunities III	7,459,696
Marathon TRS Credit	46,789,856
Oaktree European Capital Solutions	6,378,033
Oaktree Opportunities Xb	1,238,225
Shenkman Capital Management	43,858,160
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Subtotal	1,154,930,496

Total Assets	1,312,957,217
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Totals may not agree due to rounding.

Health Insurance Trust
Schedule of Investment Counselor Fees and Administrative Expenses For the
Quarter Ended June 30, 2019

<u>Investment Counselor Fees</u>	<u>Quarter Ended</u> <u>June 30, 2019</u>	<u>Fiscal Year</u> <u>To Date</u>
Domestic Equity		
Fort Washington Focused Equity	\$ 33,302	\$ 125,539
International Equity		
BlackRock MSCI IMI INDEX B	67,274	241,744
Real Estate		
Blackstone Partners VIII	37,500	150,000
Carlyle Realty Partners VII	16,161	95,196
Carlyle Realty Partners VIII	31,689	126,784
Carlyle Property Investors	30,739	73,788
Landmark Real Estate Partners VII	-	100,000
Landmark Real Estate Partners VIII	-	100,000
Prudential PRISA	25,318	95,132
Rockwood Capital Real Estate X	67,323	167,768
The Realty Associates XI	74,630	202,582
TA Realty Core Property	23,455	44,215
Total Real Estate	306,814	1,155,465
Alternative Investments		
Actis Global IV	19,794	70,794
Apax IX	33,386	140,847
Apax Digital	79,881	371,002
Audax Private Equity V	-	-
Carlyle Asia V	72,500	154,378
Carlyle Europe Partners IV	46,042	150,472
Carlyle Europe Partners V	67,392	105,251
Carlyle Global Financial Services Partners III	37,500	150,000
Fort Washington PE Opportunities Fund III	2,335	23,460
Fort Washington VII	5,314	27,336
Fort Washington VIII	9,000	36,000
Fort Washington IX	11,250	27,525
Fort Washington IX-K	11,250	27,525
Fort Washington X	4,263	4,263
KKR Americas XII	(55,373)	52,432
KKR European IV	8,662	87,326
Landmark Equity Partners XV	-	50,000
Landmark Equity Partners XVI	50,000	253,288
NGP Natural Resources XI	32,452	136,834
NGP Natural Resources XII	43,218	137,396
Oaktree European Principal IV	40,119	155,424
Riverstone E & P VI	46,992	148,807
Total Alternative Investment	565,977	2,310,360
Additional Categories		
Columbia High Yield Bond	46,542	172,198
Ft. Washington High Yield Bond	26,065	93,508
Highbridge Specialty Loan III	648	22,748
Marathon European Credit Opportunities II	12,147	47,807
Marathon European Credit Opportunities III	34,323	88,915
Marathon TRS Credit	115,400	420,206
Oaktree European Capital Solutions	18,564	70,611
Oaktree Opportunities Xb	8,876	12,014
Shenkman Capital Management	45,305	175,837
Total Additional Categories	307,870	1,103,845
Total Investment Counselor Fees	1,281,236	4,936,953
<u>Administrative Expenses</u>		
Custodian		
The Bank of New York Mellon	20,853	81,648
Other		
Other Administrative and Operational	84,759	276,533
Total Administrative Expenses	105,612	358,181
Grand Total	\$ 1,386,848	\$ 5,295,134

Totals may not agree due to rounding.

Life Insurance Trust
Portfolio Fair Values
June 30, 2019

Internally Managed

Cash Equivalents	
Cash Collections (Unallocated)	6,345,858
Fixed Income	
Broad Market Bond	26,556,641
Equity	
S & P 400 Stock Index	2,555,620
S & P 500 Stock Index	27,086,149
S & P 600 Stock Index	484,420
Subtotal	63,028,688

Externally Managed

Domestic Equity	
Fort Washington Focused Equity	506,344
International Equity	
BlackRock MSCI ACWI Ex US IMI Index	17,017,947
Baillie Gifford EAFE	1,018,962
Real Estate	
Carlyle Property Investors	1,008,157
TA Realty Core Property	1,099,045
Alternative Investments	
Fort Washington X	48,510
Additional Categories	
Marathon TRS Credit	1,354,418
Total Assets	85,082,071

Totals may not agree due to rounding.

Life Insurance Trust
Schedule of Investment Counselor Fees and Administrative Expenses
For the Quarter Ended June 30, 2019

<u>Investment Counselor Fees</u>	<u>Quarter Ended</u> <u>June 30, 2019</u>	<u>Fiscal Year</u> <u>To Date</u>
Domestic Equity		
Fort Washington Focused Equity	874	1,708
International Equity		
Baillie Gifford EAFE Alpha	1,719	2,741
BlackRock MSCI ACWI Ex US IMI Index	4,155	6,083
Total International Equity	\$ 5,874	\$ 8,824
Real Estate		
Carlyle Property Investors	5,077	5,209
TA Realty Core Property	2,446	4,522
Total Real Estate	\$ 7,523	\$ 9,731
Alternative Investments		
Fort Washington X	427	427
Additional Categories		
Marathon TRS Credit	3,077	12,567
Total Investment Counselor Fees	\$ 17,775	\$ 33,257
<u>Administrative Expenses</u>		
Custodian		
The Bank of New York Mellon	4,848	28,623
Other		
Other Administrative and Operational	31,438	110,823
Total Administrative Expenses	\$ 36,286	\$ 139,446
Grand Total	\$ 54,061	\$ 172,703

Totals may not agree due to rounding.