

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Investment Holdings
March 31, 2021

Domestic & International Equities

Description	Shares / Units
ABIOMED INC	4,994
AFFIRM HLDGS INC	8,575
ALNYLAM PHARMACEUTICALS INC	7,367
AMAZON.COM INC	2,168
APPIAN CORP	14,604
BLACK ROCK FUND B	574,227,203
CARVANA CO	7,385
CHEGG INC	30,472
CHEWY INC	24,989
CLOUDFLARE INC	19,638
COSTAR GROUP INC	2,333
DATADOG INC	9,882
DENALI THERAPEUTICS INC	19,506
DOORDASH INC	4,341
EVENTBRITE INC	13,288
FIRST REPUBLIC BANK	14,401
FT WASH FOCUSED EQTY SECURIT	34,577,897
GLAUKOS CORP	14,324
HEICO CORP CL A	5,484
ILLUMINA INC	7,051
LEMONADE INC	10,798
LYFT INC	5,895
MARKETAXESS HOLDINGS INC	3,856
MASTERCARD INC	6,109
MODERNA INC	20,872
NETFLIX INC	6,449
NOVOCURE LTD	13,349
NVIDIA CORP	2,284
PENUMBRA INC	4,075
PINTEREST INC CL A	19,984
REDFIN CORP	30,021
ROKU INC	12,042
SANA BIOTECHNOLOGY INC	12,618
SHOPIFY INC	6,549
SNAP INC CL A	16,398
SNOWFLAKE INC	2,637

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Description	Shares / Units
STITCH FIX INC	19,270
TELADOC INC	7,608
TESLA INC	6,785
THE TRADE DESK	6,745
TWILIO INC	11,113
VROOM INC	40,355
WATSCO INC	5,171
WAYFAIR INC	18,136
WORKDAY INC	7,363
YEXT INC	24,080
ZILLOW GROUP	9,224
ZOOM VIDEO COMMUNICATIONS IN	10,063

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Fixed Income

Description	Par Amount
ACTIVISION BLIZZARD	1,000,000
ALIBABA	1,000,000
ALPHABET INC	1,000,000
AMAZON.COM INC	1,000,000
AMERICAN EXPRESS CO	1,000,000
AMERICAN EXPRESS CO	500,000
AMERIPRISE FINANCIAL	2,000,000
AMERSON ORCHARD GTOWN KY	2,581,300
AON CORP	1,000,000
APPLE INC	1,000,000
APPLE INC	1,000,000
APPLE INC	2,000,000
APPLIED MATERIAL	1,000,000
BAIDU INC	500,000
BERKSHIRE HATHAWAY	1,000,000
BERKSHIRE HATHAWAY ENERGY	2,000,000
CALIFORNIA MUNI FIN AUTH-FBI	1,495,000
CHARLES SCHWAB CORP	1,000,000
CHARLES SCHWAB CORP	1,000,000
COCA COLA BOTTL CO	2,000,000
COCA-COLA CO	2,000,000
COCA-COLA CO	2,310,000
COSTCO	1,500,000
COSTCO WHOLESALE CORP	1,000,000
COUNTY OF OLDHAM KY	550,000
ECOLAB INC	1,000,000
ELI LILLY & CO	472,000
EXXON MOBIL	500,000
EXXON MOBIL	2,000,000
FEDEX CORP	1,000,000
FIDELITY NATL FINANCIAL	1,000,000
FN BL5028	977,483
FREDDIE MAC	1,000,000
GATX CORP	400,000
HERSHEY COMPANY	1,000,000
HOME DEPOT INC	2,000,000

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Fixed Income

Description	Par Amount
JOHNSON & JOHNSON	1,000,000
JOHNSON & JOHNSON	1,000,000
JOHNSON & JOHNSON	1,145,000
KEURIG DR PEPPER INC	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 COUNTY	1,000,000
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	1,500,000
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
NYC TRANSITIONAL FIN	2,500,000
ORACLE CORP	1,000,000
ORACLE CORP	2,000,000
PEPSICO	1,041,000
PFIZER INC	1,000,000
PPG INDUSTRIES	2,000,000
PROCTER & GAMBLE CO	1,000,000
STRYKER CORP	1,000,000
STRYKER CORP	1,000,000
TEXAS INSTRUMENTS	875,000
TEXAS INSTRUMENTS INC	500,000
TOWNLEY PARK LEX KY	1,225,000
TOYOTA MOTOR CREDIT	2,000,000
TOYOTA MOTOR CREDIT CORP	1,828,000
U S TREASURY	2,000,000
U S TREASURY	5,000,000

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Description	Par Amount
UNITED PARCEL SERVICE	773,000
UNITED PARCEL SERVICE	1,000,000
UNITED TECHNOLOGIES CORP	34,000
UNITEDHEALTH GROUP INC	500,000
UNIVERSITY OF KENTUCKY	1,000,000
US BANCORP	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	15,000,000
US TREASURY N/B	1,000,000
USAA CAPITAL CORP	1,000,000
USAA CAPITAL CORP	3,000,000
USAA CAPITAL CORP	1,000,000
VETERINAL AFFAIRS MUNI	2,000,000
VISA INC	1,000,000
VISA INC	2,000,000
VISA INC.	1,000,000
WALMART INC	1,000,000
WESTERN & SOUTHERN INSURANCE	500,000

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Additional Categories

Description	Capital Contributed
BALL CORP	181,649
HIGHBRIDGE SPECIALTY III MED	529,929
ISHARES TR	6,369,659
MARATHON EUROPEAN CREDIT II	979,708
MED FT WASHINGTON HIYD BOND FUND	51,864,431
MED MARATHON ECO III	9,082,775
MED. LORD ABBET SECURITIES	61,733,682
MEDICAL - COLUMBIA SECURITIE	50,736,973
MEDICAL - MARATHON CREDIT FU	71,599,565
MEDICAL - SHENKMAN SECURITIE	62,168,444
MEDICAL INS. OAKTREE EURO CS	5,023,566
MEDICAL OAKTREE OPP XB	6,683,225
SPDR SER TR T	475,505

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Alternative Investments

Description	Capital Contributed
ACTIS GLOBAL IV MEDICAL TRUS	3,508,409
APAX IX MEDICAL	4,502,561
APAX X MEDICAL	686,199
AUDAX PRIVATE EQUITY V - MED	3,063,896
CARLYLE GLOBAL FINANCIAL III	8,428,205
FORT WASHINGTON PE OPP. III	1,689,008
FT WASHINGTON X	961,943
KKR AMERICAS XII	4,801,834
LANDMARK XV - MEDICAL	1,727,447
MED CARLYLE EURO V	2,702,838
MED FT WASHINGTON X-S	449,332
MED INS. CARLYLE ASIA PARTNE	3,182,615
MED KKR EURO FUND V	1,808,778
MED OAKTREE EURO PRINCIPAL F	1,184,022
MED OAKTREE MEZZANINE FUND V	1,151,131
MED. LANDMARK PE XVI	3,253,368
MEDICAL - FT. WAHSINGTON VII	1,607,773
MEDICAL INS. APAX DIGITAL FU	1,463,884
MEDICAL INS. CARLYLE EUROPEA	3,777,375
MEDICAL INS. KKR EUROPEAN IV	6,165,584
MEDICAL LEXINGTON CAPITAL PA	1,423,704
MEDICAL-FORT WASHINGTON VIII	6,043,621
MEDICAL-FT. WASHINGTON IX	6,549,048
MEDICAL-FT. WASHINGTON IX-K	6,040,867
NATURAL RESOURCES XII MEDICA	5,116,833
NGP NATURAL RESOURCES XI MED	6,690,211
OAKTREE EUROPEAN PRIN. IV ME	7,249,564
RIVERSTONE VI MEDICAL	8,767,335

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Real Estate

Description	Par Amount
AG NET LEASE IV	2,670,633
CARLYLE PROPERTY INVESTORS M	11,010,102
CARLYLE REALTY VIII MEDICAL	3,028,062
LANDMARK REAL ESTATE VII	3,138,491
MED BLACKSTONE IX	1,543,889
MED ROCKWOOD REAL ESTATE XI	5,301,225
MED TA REALTY ASSOC XII	4,600,114
MEDICAL - CARLYLE REALTY VII	2,415,485
MEDICAL INS. BLACKSTONE RE V	6,100,557
MEDICAL LANDMARK RE VIII	3,331,104
MEDICAL PRISA LP	12,393,368
ROCKWOOD FUND X	6,687,703
TA CORE REALTY FUND MEDICAL	22,235,284
TA REALTY XI - MEDICAL INSUR	7,524,435

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Cash/Cash Equivalents

Description	Par Amount
CASH - CASH MGMT SECURITIES	1
CASH POOL UNITS	128,609,991