

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Domestic & International Equities**

Description	Shares / Units
3D SYSTEMS CORP	30,300
3M CO	44,085
8X8 INC	28,498
A O SMITH	9,450
A P MOLLER MAERSK A S	268,600
AAON INC	11,842
AAR CORP	10,196
AARON'S CO INC	11,599
ABBOTT LABS	135,802
ABBOTT LABS	58,112
ABBVIE INC	135,181
ABBVIE INC	1
ABBVIE INC	211,560
ABBVIE INC	256,906
ABERCROMBIE & FITCH CO CL A	17,612
ABIOMED INC	3,150
ABIOMED INC	29,967
ABM INDUSTRIES INC	20,492
ACADIA HEALTHCARE CO INC	12,913
ACADIA REALTY TRUST	22,042
ACCENTURE PLC	48,462
ACI WORLDWIDE INC	14,444
ACTIVISION BLIZZARD INC	59,400
ACUITY BRANDS INC	5,800
ADAPTHEALTH CORP	33,676
ADDUS HOMECARE CORP	4,300
ADDUS HOMECARE CORP	13,293
ADECCO GROUP AG	98,600
ADEPTUS HEALTH ESCROW	4,300
ADIENT PLC	12,700
ADOBE SYSTEMS INC	36,825
ADOBE SYSTEMS INC	12,108
ADTALEM GLOBAL ED INC	7,389
ADTRAN INC	13,547
ADVANCE AUTO PARTS	4,912
ADVANCED ENERGY INDUSTRIES I	10,835

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Description	Shares / Units
ADVANCED MICRO DEVICES	91,962
ADVANCED MICRO DEVICES	92,496
ADVANSIX INC	8,035
AECOM	23,491
AEGION CORP	8,810
AERCAP HOLDINGS NV	319,530
AEROJET ROCKETDYNE HOLDINGS	20,864
AEROVIRONMENT INC	6,139
AES CORP	51,650
AFFILIATED MANAGERS GROUP	7,200
AFFIRM HLDGS INC	51,506
AFLAC INC	50,750
AGCO CORP	10,086
AGCO CORP	109,459
AGILENT TECHNOLOGIES INC A	22,950
AGILYSYS INC	5,800
AGREE REALTY CORP	16,563
AIR PRODUCTS AND CHEMICALS	16,638
AIR PRODUCTS AND CHEMICALS	36,944
AIRBNB INC	18,289
AJINOMOTO INC	135,400
AKAMAI TECHNOLOGIES INC	12,650
AKAMAI TECHNOLOGIES INC	180,200
AKAMAI TECHNOLOGIES INC	96,101
ALARM.COM HLDS INC	12,655
ALARM.COM HLDS INC	17,639
ALASKA AIR GROUP INC	8,800
ALBANY INTERNATIONAL CORP CL	8,567
ALBERMARLE CORP	8,300
ALEXANDER & BALDWIN INC	19,900
ALEXANDRIA REAL ESTATE EQUIT	9,300
ALEXION PHARMACEUTICALS INC	16,400
ALIBABA GROUP HLDG LTD	46,171
ALIBABA GROUP HLDG LTD	57,620
ALIGN TECHNOLOGY INC	5,600
ALLAKOS INC	35,665

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Description	Shares / Units
ALLAKOS INC	8,450
ALLEGHANY CORP	2,084
ALLEGHANY CORP	3,806
ALLEGHENY TECHNOLOGIES INC	4,000
ALLEGHENY TECHNOLOGIES INC	32,935
ALLEGIANCE BANCSHARES INC	5,800
ALLEGIANT TRAVEL CO	3,726
ALLEGION PUB LTD CO	6,833
ALLETE INC	6,700
ALLETE INC	14,817
ALLIANCE DATA SYSTEMS CORP	6,900
ALLIANT ENERGY CORP	18,600
ALLSCRIPTS HEALTHCARE SOLUTI	42,590
ALLSTATE CORP	22,714
ALLSTATE CORP	160,680
ALMO GROUP INC	2,892
ALNYLAM PHARMACEUTICALS INC	44,201
ALPHABET INC/CA	22,261
ALPHABET INC/CA	22,932
ALPHABET INC/CA	24,855
ALPHABET INC/CA	8,922
ALPHABET INC/CA	16,880
ALPHABET INC/CA	4,550
ALPHABET INC/CA	14,585
ALTRA INDUSTRIAL MOTION CORP	29,788
ALTRIA GROUP INC	142,487
ALTRIA GROUP INC	190,500
ALX ONCOLOGY HOLDINGS INC	14,991
AMANDA HOFFLER PROPERTIES IN	12,960
AMAZON.COM INC	32,636
AMAZON.COM INC	23,241
AMAZON.COM INC	13,491
AMAZON.COM INC	11,189
AMAZON.COM INC	13,003
AMBAC FINANCIAL GROUP INC	10,700
AMC NETWORKS INC	8,400

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Description	Shares / Units
AMCOR PLC	122,109
AMDOCS LTD	165,200
AMDOCS LTD	46,500
AMEDISYS INC	4,700
AMEDISYS INC	18,283
AMEDISYS INC	400
AMEDISYS INC	4,271
AMERCO	9,773
AMEREN CORP	18,450
AMERICAN AIRLS GROUP INC	34,079
AMERICAN ASSETS TRUST	14,094
AMERICAN AXLE & MANUFACTURE	32,336
AMERICAN CAMPUS COMMUNITIES	18,783
AMERICAN EAGLE OUTFITTERS	21,459
AMERICAN ELECTRIC POWER	38,450
AMERICAN ELECTRIC POWER	52,711
AMERICAN EQUITY INVESTMENT L	26,956
AMERICAN EXPRESS CO	50,000
AMERICAN EXPRESS CO	147,570
AMERICAN EXPRESS CO	77,728
AMERICAN FINANCIAL GROUP INC	10,031
AMERICAN INTERNATIONAL GROUP	67,025
AMERICAN OUTDOOR BRANDS INC	36,566
AMERICAN PUBLIC EDUCATION IN	4,200
AMERICAN STATES WATER CO	10,299
AMERICAN TOWER CORPORATION	34,100
AMERICAN TOWER CORPORATION	49,707
AMERICAN TOWER CORPORATION	30,802
AMERICAN VANGUARD CORP	8,086
AMERICAN WATER WORKS CO	13,950
AMERICAN WOODMARK CORP	5,388
AMERICA'S CAR-MART INC	1,800
AMERIPRISE FINANCIAL INC	9,162
AMERIPRISE FINANCIAL INC	87,560
AMERIPRISE FINANCIAL INC	117,370
AMERIPRISE FINANCIAL INC	96,374

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Description	Shares / Units
AMERIS BANCORP	20,959
AMERISAFE INC	5,480
AMERISAFE INC	17,254
AMERISOURCEBERGEN CORP	11,500
AMETEK INC	17,850
AMETEK INC	87,996
AMETEK INC	68,517
AMGEN INC	44,611
AMGEN INC	96,930
AMKOR TECHNOLOGY INC	19,000
AMN HEALTHCARE SERVICES INC	13,359
AMPHASTAR PHARMACEUTICALS IN	10,331
AMPHENOL CORP CL A	46,400
ANALOG DEVICES	28,129
ANDERSONS INC	12,200
ANGIODYNAMICS INC	9,697
ANGLO AMERN PLC	233,000
ANI PHARMACEUTICALS INC	2,005
ANIKA THERAPEUTICS INC	3,281
ANSYS INC	6,650
ANTERO MIDSTREAM CORP	59,200
ANTHEM INC.	18,925
ANTHEM INC.	45,460
AON PLC	17,436
AON PLC	47,670
APA CORP	28,765
APARTMENT INCOME REIT CORP	18,136
APARTMENT INCOME REIT CORP	0
APARTMENT INVESTMENT & MGMT	13,038
APELLIS PHARMACEUTICALS INC	86,574
APELLIS PHARMACEUTICALS INC	43
APELLIS PHARMACEUTICALS INC	26,419
APOGEE ENTERPRISES INC	8,773
APOLLO COMMERCIAL REAL ESTAT	37,269
APPIAN CORP	87,648
APPLE INC	1,223,740

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Description	Shares / Units
APPLE INC	686,567
APPLE INC	291,540
APPLE INC	278,801
APPLIED INDUSTRIAL TECHNOLOG	10,978
APPLIED INDUSTRIAL TECHNOLOG	28,377
APPLIED MATERIALS INC	69,950
APPLIED MATERIALS INC	246,276
APPLIED MATERIALS INC	197,160
APPLIED OPTOELECTRONICS INC	777
APTARGROUP INC	8,940
APTEVO THERAPEUTICS INC	400
APTIV PLC	20,976
APTIV PLC	129,810
APTIV PLC	171,410
APTIV PLC	134,536
ARCBEST CORP	8,341
ARCELORMITTAL SA LUXEMBOURG	136,800
ARCHER-DANIELS MIDLAND	43,244
ARCHROCK INC	36,559
ARCLIGHT CLEAN TRANSITION CO	20,877
ARCONIC CORP	29,500
ARCOSA INC	14,100
ARENA PHARMACEUTICALS INC	55,287
ARENA PHARMACEUTICALS INC	19,312
ARISTA NETWORKS INC	4,100
ARLO TECHNOLOGIES INC	20,223
ARMOUR RESIDENTIAL REIT INC	14,785
ARMSTRONG WORLD INDS NEW	11,305
ARROW ELECTRONICS INC	12,219
ARROWHEAD PHARMACEUTICALS IN	14,600
ARTHUR J GALLAGHER & CO	15,050
ARVINAS INC	8,271
ASBURY AUTOMOTIVE GROUP INC	5,795
ASCENT GLOBAL LOGISTICS INC	164
ASGN INC	8,200
ASGN INC	29,903

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Description	Shares / Units
ASHLAND GLOBAL HLDGS INC	7,251
ASHTED GROUP PLC	78,190
ASPEN TECHNOLOGY INC	27,958
ASSOCIATED BANC CORP	24,931
ASSOCIATED BANC CORP	85,585
ASSURANT INC	4,550
ASSURED GUARANTY LTD	22,900
ASTEC INDUSTRIES INC	6,583
AT&T INC	545,724
ATHENE HLDG LTD	113,599
ATLANTIC UNION BANKSHARES CO	48,653
ATLAS AIR WORLDWIDE HLDS INC	7,448
ATMOS ENERGY CORP	9,950
ATN INTL INC	3,107
AUTODESK INC	16,800
AUTOMATIC DATA PROCESSING IN	32,550
AUTONATION INC	9,785
AUTOZONE INC	1,837
AUTOZONE INC	14,350
AUTOZONE INC	17,540
AVALONBAY COMMUNITIES INC	10,904
AVALONBAY COMMUNITIES INC	98,236
AVANOS MED INC	7,575
AVANTOR INC	487,837
AVERY DENNISON CORP	6,150
AVIENT CORP	13,238
AVIS BUDGET GROUP INC	9,556
AVISTA CORP	18,894
AVNET INC	15,670
AXA ADR	322,660
AXALTA COATING SYSTEMS LTD	51,212
AXCELIS TECHNOLOGIES INC	10,200
AXCELIS TECHNOLOGIES INC	40,414
AXON ENTERPRISE INC	9,200
AXON ENTERPRISE INC	5,156
AXOS FINANCIAL INC	14,479

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Description	Shares / Units
AZZ INC	7,134
B&G FOODS INC	19,152
BADGER METER INC	8,265
BAIDU INC SPONSORED ADR A	57,220
BAILLIE GIFFORD INTL EAFE FU	79,189,368
BAKER HUGHES A GE CO	54,237
BALCHEM CORP	9,352
BALL CORP	25,275
BANC OF CALIFORNIA INC	12,670
BANCFIRST CORP	5,100
BANCORPSOUTH BK TUPELO MISS	13,268
BANDWIDTH INC	4,570
BANK MONTREAL QUE	221,020
BANK NEW YORK MELLON CORP	63,462
BANK OF AMERICA CORP	583,135
BANK OF AMERICA CORP	833,070
BANK OF AMERICA CORP	441,549
BANK OF HAWAII CORP	5,227
BANK OZK	17,794
BANKUNITED INC	26,500
BANNER CORP	9,286
BARING ALL COUNTRY WORLD	4,100,743
BARNES & NOBLE ED INC	13,524
BARNES GROUP INC	13,525
BASF AG ADR	587,600
BAXTER INTERNATIONAL INC	39,737
BAXTER INTERNATIONAL INC	104,191
BECTON DICKINSON	22,091
BECTON DICKINSON	28,275
BED BATH & BEYOND INC	900
BED BATH & BEYOND INC	35,920
BEL FUSE INC CL B	1,600
BELDEN INC	5,741
BELLRING BRANDS INC	44,422
BENCHMARK ELECTRONIC INC	10,662
BERKLEY WR CORP	1



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Description	Shares / Units
BERKLEY WR CORP	10,200
BERKLEY WR CORP	37,558
BERKSHIRE HATHAWAY CL B	149,143
BERKSHIRE HILLS BANCORP INC	13,200
BEST BUY CO INC	17,675
BEST BUY CO INC	170,510
BEST BUY CO INC	189,700
BIG LOTS INC	11,700
BIGLARI HLDGS INC	29
BIO RAD LABS INC	104
BIO RAD LABS INC	1,750
BIO RAD LABS INC	31,573
BIOGEN INC	11,740
BIOGEN INC	69,490
BIOHAVEN PHARMACEUTICAL HLD	10,320
BIOMARIN PHARMACEUTICAL INC	152,620
BIOMARIN PHARMACEUTICAL INC	100,438
BIO-TECHNE CORP	5,608
BJ'S RESTAURANTS INC	6,806
BJ'S RESTAURANTS INC	27,775
BJ'S WHOLESALE CLUB HLDGS IN	22,200
BLACK HILLS CORP	9,104
BLACK HILLS CORP	49,755
BLACK HILLS CORP	22,443
BLACK KNIGHT INC	26,304
BLACK ROCK ACWI EX-US IMI	370,448,731
BLACKBAUD INC	5,820
BLACKROCK INC	10,900
BLACKROCK INC	11,639
BLOCK H & R	28,200
BLOOMIN BRANDS INC	22,700
BLUCORA INC COM	13,546
BM TECHNOLOGIES INC	1,180
BNP PARIBAS	526,090
BOEING CO	40,614
BOISE CASCADE CO	12,159

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Description	Shares / Units
BOISE CASCADE CO	29,142
BONANZA CREEK ENERGY INC	5,600
BOOKING HLDGS INC	3,037
BOOKING HLDGS INC	9,640
BOOKING HLDGS INC	3,330
BOOT BARN HOLDINGS INC	8,100
BORGWARNER INC	18,755
BOSTON BEER INC	1,401
BOSTON PRIVATE FINANCIAL HLD	23,160
BOSTON PROPERTIES INC	10,737
BOSTON SCIENTIFIC CORP	108,612
BOSTON SCIENTIFIC CORP	600,922
BOTTOMLINE TECHNOLOGIES INC	11,030
BOYD GAMING CORP	11,600
BRADY CORP	13,452
BRANDYWINE REALTY TRUST	53,100
BRIGHTHOUSE FINL INC	11,000
BRIGHTSPHERE INVESTMENT GROU	19,800
BRINKER INTERNATIONAL INC	12,880
BRINK'S CO (THE)	6,592
BRISTOL MYERS SQUIBB CO	172,809
BRISTOL MYERS SQUIBB CO	247,800
BRISTOW GROUP INC	6,567
BRITISH AMERICAN TOBACCO A	197,280
BRIXMOR PROPERTY GROUP INC	43,100
BROADCOM INC	31,014
BROADCOM INC	62,200
BROADRIDGE FINANCIAL SOLUTIO	8,550
BROOKFIELD PPTY PARTNERS L P	0
BROOKLINE BANCORP INC	19,224
BROOKLINE BANCORP INC	88,661
BROOKS AUTOMATION INC	11,200
BROWN & BROWN INC	33,894
BROWN FORMAN INC	13,930
BRUNSWICK CORP	12,822
BUCKLE INC	8,132

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**Domestic & International Equities**

Description	Shares / Units
BUILDERS FIRSTSOURCE INC	28,500
BUILDERS FIRSTSOURCE INC	44,456
BWX TECHNOLOGIES INC	30,455
C H ROBINSON WORLDWIDE INC	10,950
CABLE ONE INC	773
CABLE ONE INC	3,097
CABOT CORP	9,153
CABOT OIL & GAS CORP	32,350
CABOT OIL & GAS CORP	38,981
CACI INTERNATIONAL INC	3,500
CACI INTERNATIONAL INC	8,724
CACTUS INC	58,820
CADENCE BANCORPORATION	37,300
CADENCE DESIGN SYSTEM INC	21,700
CADENCE DESIGN SYSTEM INC	127,794
CAESARS ENTERTAINMENT INC	11,600
CAESARS ENTERTAINMENT INC	15,700
CALAMP CORP	6,123
CALAVO GROWERS INC	4,857
CALERES INC COM	11,011
CALIFORNIA WATER SERVICE GRO	14,052
CALLAWAY GOLF CO	26,632
CALLON PETROLEUM CO	11,812
CALLON PETROLEUM CO	1
CAL-MAINE FOODS INC	10,583
CAMDEN PROPERTY TRUST	13,513
CAMPBELL SOUP	15,050
CANADIAN NATL RY CO	110,310
CANTEL MEDICAL CORP	4,800
CAPGEMINI S E	420,220
CAPITAL ONE FINANCIAL CORP	34,753
CAPRI HOLDINGS LTD	23,400
CAPSTEAD MORTGAGE CORP	30,400
CARDINAL HEALTH INC	22,275
CARDIOVASCULAR SYSTEMS INC	10,100
CARDIOVASCULAR SYSTEMS INC	22,248

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Description	Shares / Units
CARDLYTICS INC	18,049
CARDTRONICS PLC	9,907
CARETRUST REIT INC	27,221
CARGURUS INC	118,630
CARLISLE COS INC	8,202
CARMAX INC	12,800
CARMAX INC	37,185
CARNIVAL CORP	40,600
CARPENTER TECHNOLOGY	13,600
CARRIER GLOBAL CORP	63,265
CARTERS INC	6,620
CARTERS INC	43,971
CARVANA CO	44,334
CASEY'S GENERAL STORES INC	5,259
CATALENT INC	12,700
CATERPILLAR INC	41,650
CATHAY GENERAL BANCORP	13,312
CATO CORP CL A	5,400
CBOE HOLDINGS INC	7,850
CBRE GROUP INC	26,050
CCFNB BANCORP INC	36,500
CCH I LLC	11,125
CCH I LLC	23,352
CDK GLOBAL INC	17,056
CDW CORP	10,800
CDW CORP	40,716
CDW CORP	41,996
CELANESE CORP DEL	9,050
CELSIUS HLDGS INC	7,200
CEMEX SA ADR	534,500
CENTENE CORP	43,580
CENTERPOINT ENERGY INC	43,562
CENTERSPACE	3,450
CENTRAL GARDEN & PET CO	8,200
CENTRAL GARDEN & PET CO CL A	4,737
CENTRAL PACIFIC FINANCIAL CO	9,743

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Description	Shares / Units
CENTURY ALUMINUM CO	16,114
CENTURY COMMUNITIES INC	9,900
CERIDIAN HCM HLDG INC	19,000
CERNER CORP	23,600
CERNER CORP	216,810
CEVA INC	5,419
CF INDUSTRIES HOLDINGS	16,132
CF INDUSTRIES HOLDINGS	330,504
CHAMPIONX CORP	26,900
CHARLES RIVER LABORATORIES	7,260
CHART INDUSTRIES INC	10,027
CHATHAM LODGING TRUST	10,209
CHECK POINT SOFTWARE TECHNOL	25,500
CHEESECAKE FACTORY	10,210
CHEGG INC	182,870
CHEMED CORP	2,300
CHEMOCENTRYX INC	89,648
CHEMOURS COMPANY	25,080
CHESAPEAKE ENERGY CORP	0
CHESAPEAKE UTILITIES CORP	4,700
CHEVRON CORP	147,505
CHEVRON CORP	170,790
CHEWY INC	149,955
CHICO'S FAS INC	10,612
CHILDREN'S PLACE, INC.	3,620
CHINA OVERSEAS LD & INVT LTD	346,400
CHIPOTLE MEXICAN GRILL CL A	2,150
CHOICE HOTELS INTL INC	3,300
CHOICE HOTELS INTL INC	60,506
CHUBB LIMITED	34,427
CHUBB LIMITED	42,535
CHURCH & DWIGHT CO INC	19,050
CHURCHILL DOWNS INC	5,142
CHURCHILL DOWNS INC	8,435
CHUY'S HOLDINGS INC	5,600
CIENA CORP	22,586

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Description	Shares / Units
CIENA CORP	137,956
CIGNA CORP NEW	27,605
CIMAREX ENERGY CO	14,800
CIMAREX ENERGY CO	0
CINCINNATI BELL INC NEW	13,704
CINCINNATI FINANCIAL CORP	11,380
CINEMARK HOLDING INC	11,544
CINTAS CORP	6,700
CIRCOR INTERNATIONAL INC	5,642
CIRRUS LOGIC INC	8,991
CIRRUS LOGIC INC	15,280
CISCO SYSTEM INC	323,825
CIT GROUP INC	15,700
CITIGROUP INC	159,592
CITIZENS FINL GROUP INC	33,050
CITIZENS FINL GROUP INC	744,970
CITRIX SYSTEMS INC	8,950
CITRIX SYSTEMS INC	130,780
CITY HOLDING CO	4,458
CLEAN HARBORS INC	7,004
CLEAN HARBORS INC	19,616
CLEARWATER PAPER CORP	3,879
CLEVELAND-CLIFFS INC	68,200
CLEVELAND-CLIFFS INC	10,033
CLOROX CO	9,500
CLOUDFLARE INC	117,871
CMC MATERIALS INC	3,600
CME GROUP INC	27,600
CMS ENERGY CORP	21,412
CNO FINANCIAL GROUP	24,182
CNX RESOURCES CORPORATION	29,739
COASTAL BANKING CO INC	2,465
COCA COLA CO	296,217
COCA-COLA BOTTLING CO	1,549
COGENT COMMUNICATIONS HOLDIN	12,100
COGNEX CORP	25,252

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Description	Shares / Units
COGNIZANT TECH SOLUTIONS	41,450
COHERENT INC	2,903
COHERENT INC	32,225
COHERUS BIOSCIENCES INC	17,300
COHU INC	11,882
COLFAX CORP	13,488
COLGATE PALMOLIVE CO	65,100
COLGATE PALMOLIVE CO	109,184
COLLEGIUM PHARMACEUTICAL INC	9,500
COLUMBIA BANKING SYSTEM INC	20,258
COLUMBIA SPORTSWEAR CO	3,200
COMCAST CORP CL A	349,647
COMCAST CORP CL A	210,600
COMCAST CORP CL A	172,451
COMERICA INC	10,250
COMFORT SYSTEMS USA INC	11,200
COMMERCE BANCSHARES INC	14,326
COMMERCIAL METALS CO	23,604
COMMSCOPE HOLDING CO	526,253
COMMUNITY BANK SYSTEM INC	15,196
COMMUNITY HEALTH SYSTEMS INC	32,794
COMMUNITY HEALTHCARE TRUST I	5,700
COMMVAULT SYSTEMS INC	6,430
COMPASS DIVERSIFIED HOLDING	50,454
COMPASS MINERAL INTERNATIONAL	5,933
COMPUTER PROGRAMS & SYSTEMS	3,600
COMTECH TELECOMMUNICATIONS	4,888
CONAGRA BRANDS INC	36,700
CONCENTRIX CORP	6,452
CONCENTRIX CORP	14,485
CONCEPT THERAPEUTICS INC	29,634
CONMED CORP	8,013
CONNS INC	4,000
CONOCOPHILLIPS	103,795
CONOCOPHILLIPS	208,350
CONSOL ENERGY INC NEW	1

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Description	Shares / Units
CONSOL ENERGY INC NEW	7,949
CONSOLIDATED COMMUNICATIONS	21,899
CONSOLIDATED EDISON INC	26,650
CONSTELLATION BRANDS INC A	12,750
CONSTELLATION BRANDS INC A	46,788
COOPER COS INC	3,475
COOPER STANDARD HOLDINGS INC	5,456
COOPER TIRE & RUBBER	14,000
COPART INC	16,350
COPART INC	38,119
CORE LABORATORIES N V	13,723
CORECIVIC INC	32,100
CORELOGIC INC	11,365
CORE-MARK HOLDING CO INC	14,894
CORESITE REALTY CORP	5,988
CORESITE REALTY CORP	74,810
CORNERSTONE ONDEMAND INC	244,959
CORNING INC	59,300
CORNING INC	421,071
CORNING INC	160,736
CORPORATE OFFICE PROPERTIES	12,858
CORTEVA INC	57,891
CORVEL CORP	2,542
COSTAR GROUP INC	14,000
COSTCO WHOLESALE CORP	33,697
COSTCO WHOLESALE CORP	40,940
COTY INC	45,350
COUSINS PROPERTIES INC	21,412
COVETRUS INC	28,100
CRACKER BARREL OLD COUNTRY S	3,370
CRANE CO	7,072
CREDIT ACCEPTANCE CORP	16,679
CREE INC	14,870
CRH PLC	362,130
CROCS INC	19,381
CROSS COUNTRY HEALTHCARE INC	13,325



**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Domestic & International Equities**

Description	Shares / Units
CROWN CASTLE INTL CORP	32,800
CRYOLIFE INC	8,773
CSG SYSTEMS INTERNATIONAL IN	9,870
CSX CORP	58,125
CTS CORP	9,184
CUBIC CORP	8,954
CULLEN FROST BANKERS INC	8,147
CULLEN FROST BANKERS INC	39,872
CUMMINS INC	11,500
CURTISS WRIGHT CORP	6,068
CURTISS WRIGHT CORP	10,498
CUSTOMERS BANCORP INC	7,669
CUTERA INC	3,099
CVB FINANCIAL CORP	36,326
CVS HEALTH CORPORATION	100,301
CYRUSONE INC	15,500
CYTOKINETICS INC	16,595
D R HORTON INC	25,450
D R HORTON INC	246,880
DAKTRONICS INC	10,500
DANA INCORPORATED	26,816
DANAHER CORP	48,351
DANAHER CORP	34,654
DANONE	536,410
DARDEN RESTAURANTS INC	9,950
DARLING INGREDIENTS INC.	25,400
DATADOG INC	59,316
DAVE & BUSTERS ENTERTAINMENT	11,905
DAVITA INC	5,537
DAVITA INC	144,930
DAVITA INC	175,600
DBS GROUP HLDGS LTD	192,080
DECKERS OUTDOOR CORP	4,195
DECKERS OUTDOOR CORP	6,958
DEERE & CO	23,900
DELTA AIR LINES INC	47,950

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
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**Domestic & International Equities**

Description	Shares / Units
DELUXE CORP	11,931
DENALI THERAPEUTICS INC	117,038
DENBURY INC	359
DENTSPLY SIRONA INC	15,929
DESIGN THERAPEUTICS INC	8,300
DESIGNER BRANDS INC	12,223
DEVON ENERGY CORP	45,325
DEXCOM INC	7,400
DEXCOM INC	29,045
DHI GROUP INC	6,400
DIAMONDBACK ENERGY INC	12,497
DIAMONDBACK ENERGY INC	3,720
DIAMONDBACK ENERGY INC	30,757
DIAMONDROCK HOSPITALITY CO	50,124
DICKS SPORTING GOODS INC	11,020
DIEBOLD NIXDORF	21,800
DIGI INTERNATIONAL CORP	8,300
DIGITAL RLTY TR INC	21,150
DIGITAL TURBINE INC	15,509
DILLARD'S INC CL A	5
DIME COMMUNITY BANCSHARES IN	5,400
DINEEQUITY INC	4,906
DIODES INC	11,961
DISCOVER FINANCIAL SERVICES	23,811
DISCOVERY COMMUNICATIONS A	11,386
DISCOVERY COMMUNICATNS NEW	22,427
DISH NETWORK CORP	19,799
DISNEY WALT CO (HOLDING CO)	138,586
DISNEY WALT CO (HOLDING CO)	77,214
DISNEY WALT CO (HOLDING CO)	91,788
DIVERSIFIED HEALTHCARE TRUST	68,200
DMC GLOBAL INC	4,200
DOLLAR GEN CORP NEW	18,351
DOLLAR GEN CORP NEW	80,910
DOLLAR TREE INC	18,227
DOLLAR TREE INC	103,165

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Domestic & International Equities**

Description	Shares / Units
DOMINION RESOURCES INC	62,278
DOMINO'S PIZZA INC	2,900
DOMTAR CORP	8,832
DONALDSON CO INC	18,262
DONNELLEY FINL SOLUTIONS INC	9,492
DOORDASH INC	26,075
DORIAN LPG LTD	9,652
DORMAN PRODUCTS INC	8,246
DOUGLAS EMMETT INC	22,637
DOUGLAS EMMETT INC	72,594
DOUGLAS EMMETT INC	36,382
DOVER CORP	11,300
DOW INC	56,013
DRIL-QUIP INC	8,302
DSP GROUP INC	3,000
DTE ENERGY CO	15,150
DUKE ENERGY CORP NEW COM	56,196
DUKE REALTY CORP	29,600
DUN & BRADSTREET HLDGS INC	17,213
DUPONT DE NEMOURS INC	41,016
DXC TECHNOLOGY CO	20,841
DXP ENTERPRISES INC	4,757
DYCOM INDUSTRIES INC	4,618
DYNE THERAPEUTICS INC	61,951
E.L.F BEAUTY INC	10,500
EAGLE BANCORP INC	9,829
EAGLE MATERIALS INC	6,324
EAGLE MATERIALS INC	82,546
EAGLE PHARMACEUTICALS INC	2,817
EAST WEST BANCORP INC	21,616
EASTERLY GOVERNMENT PROPERTI	22,962
EASTGROUP PROPERTIES INC	5,900
EASTMAN CHEMICAL CO	9,975
EASTMAN CHEMICAL CO	172,220
EATON CORP PLC	30,387
EBAY INC	49,337

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Domestic & International Equities**

Description	Shares / Units
EBAY INC	338,610
EBIX INC	6,720
ECHO GLOBAL LOGISTICS INC	10,325
ECOLAB INC	18,850
EDGEWELL PERS CARE CO	11,526
EDISON INTERNATIONAL	29,150
EDWARDS LIFESCIENCES CORP	47,225
EHEALTH INC	7,392
EL POLLO LOCO HOLDINGS INC	5,300
ELANCO ANIMAL HEALTH INC	703,057
ELECTRONIC ARTS INC	22,200
ELECTRONIC ARTS INC	66,265
ELEMENT SOLUTIONS INC	241,092
EMCOR GROUP INC	9,131
EMERGENT BIOSOLUTIONS INC	6,500
EMERSON ELECTRIC CO	45,312
EMPLOYERS HOLDINGS INC	8,193
ENCOMPASS HEALTH CORP	14,488
ENCOMPASS HEALTH CORP	61,225
ENCORE CAPITAL GROUP INC	9,083
ENCORE WIRE CORP	5,847
ENDO HEALTH SOLUTIONS INC	61,300
ENERGIZER HLDGS INC NEW	7,022
ENERPAC TOOL GROUP CORP	15,692
ENERSYS	6,312
ENERSYS	12,938
ENOVA INTL INC	12,709
ENPHASE ENERGY INC	3,150
ENPHASE ENERGY INC	9,650
ENPRO INDUSTRIES INC	5,835
ENTA PHARMACEUTICALS INC	3,989
ENTERGY CORP	14,850
ENTERPRISE FINANCIAL SERVICE	31,499
EOG RESOURCES INC	45,237
EOG RESOURCES INC	77,424
EPLUS INC	3,892

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Domestic & International Equities**

Description	Shares / Units
EPR PPTYS COM SH BEN INT	9,398
EQT CORP	38,200
EQUIFAX INC	9,287
EQUIFAX INC	28,696
EQUINIX INC	6,848
EQUITRANS MIDSTREAM CORP	56,100
EQUITY COMMONWEALTH	82,076
EQUITY RESIDENTIAL	26,621
ERICSSON TELEPHONE CO SW ADR	1,214,960
ERIE INDEMNITY CO	8,607
ESCO TECHNOLOGIES INC	7,000
ESSENT GROUP LTD	18,400
ESSENTIAL PROPERTIES REALTY	29,600
ESSENTIAL PROPERTIES REALTY	71,059
ESSENTIAL UTILITIES INC	32,216
ESSEX PROPERTY TRUST INC	4,950
ESTEE LAUDER COMPANIES CL A	17,192
ETHAN ALLEN INTERIORS INC	6,150
ETSY INC	9,450
ETSY INC	47,605
EVENTBRITE INC	79,730
EVERCORE PARTNERS INC	6,300
EVEREST RE GROUP LTD	3,100
EVERGY INC	18,262
EVERSOURCE ENERGY	26,692
EVERTEC INC	16,900
EW SCRIPPS CO	16,031
EXELIXIS INC	39,800
EXELON CORP	74,726
EXLSERVICE HOLDINGS	9,800
EXLSERVICE HOLDINGS	28,920
EXPEDIA INC	10,387
EXPEDIA INC	1
EXPEDITORS INTL WASH INC	12,950
EXPONENT INC	14,374
EXPONENT INC	22,768

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Domestic & International Equities**

Description	Shares / Units
EXTERRAN CORP	9,005
EXTRA SPACE STORAGE INC	9,537
EXTREME NETWORKS INC	36,500
EXXON MOBIL CORP	323,871
EZCORP INC	22,878
F.N.B. CORP	43,300
F5 NETWORKS INC	4,750
F5 NETWORKS INC	100,940
F5 NETWORKS INC	53,902
FABRINET	10,152
FACEBOOK INC	184,037
FACEBOOK INC	173,033
FACEBOOK INC	93,138
FACEBOOK INC	66,693
FACTSET RESEARCH SYSTEMS INC	5,429
FAIR ISAAC CORP	4,238
FARO TECHNOLOGIES INC	4,434
FASTENAL CO	44,200
FATE THERAPEUTICS INC	5,118
FB FINANCIAL CORPORATION	8,829
FEDERAL REALTY	5,150
FEDERAL SIGNAL CORP	17,088
FEDERATED INVESTORS INC CL B	16,164
FEDEX CORP	18,283
FEDEX CORP	65,540
FEDEX CORP	36,487
FERRO CORP	24,400
FIDELITY NATIONAL FINANCIAL	83,893
FIDELITY NATIONAL INFORMATIO	47,618
FIDELITY NATIONAL INFORMATIO	67,043
FIDELITY NATIONAL INFORMATIO	91,337
FIDELITY NATIONAL INFORMATIO	54,454
FIESTA RESTAURANT GROUP INC	6,108
FIFTH THIRD BANCORP	54,329
FIFTH THIRD BANCORP	584,500
FIRST AMERICAN FINANCIAL COR	16,795

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

Description	Shares / Units
FIRST BANCORP	7,121
FIRST BANCORP	63,267
FIRST BUSEY CORP	33,365
FIRST CITIZENS BANKSHARES CL	7,448
FIRST CITIZENS BANKSHARES CL	3,433
FIRST COMMONWEALTH FINL GROU	27,206
FIRST FINANCIAL BANCORP	29,521
FIRST FINANCIAL BANKSHARES I	19,500
FIRST HAWAIIAN INC	37,100
FIRST HAWAIIAN INC	34,303
FIRST HORIZON NATIONAL CORP	79,958
FIRST INDUSTRIAL REALTY TRUS	18,428
FIRST MIDWEST BANCORP	32,359
FIRST NBC BANK HOLDING CO	5,300
FIRST REPUBLIC BANK	12,850
FIRST REPUBLIC BANK	77,228
FIRST REPUBLIC BANK	31,736
FIRST REPUBLIC BANK	86,420
FIRST SOLAR INC	12,218
FIRST SOLAR INC	91,194
FIRSTCASH INC	6,700
FIRSTCASH INC	519
FIRSTENERGY CORP	41,653
FISERVE INC	44,075
FIVE BELOW INC	8,100
FIVE9 INC	9,404
FLAGSTAR BANCORP INC	13,300
FLEETCOR TECHNOLOGIES INC	6,475
FLEXTRONICS INTERNATIONAL SN	177,900
FLEXTRONICS INTERNATIONAL SN	439,546
FLIR SYSTEMS INC	9,750
FLOOR & DECOR HOLDINGS	25,622
FLOWERS FOODS INC	30,177
FLOWSERVE CORP	16,550
FLUOR CORP	22,300
FMC CORP	9,500

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Domestic & International Equities**

Description	Shares / Units
FOOT LOCKER INC	16,000
FOOT LOCKER INC	38,126
FORD MOTOR	296,439
FORMFACTOR INC	21,800
FORMFACTOR INC	41,269
FORRESTER RESEARCH INC	3,100
FORTINET INC	10,250
FORTINET INC	114,560
FORTINET INC	65,027
FORTIVE CORP	26,413
FORTUNE BRANDS HOME & SECURI	10,250
FORTUNE BRANDS HOME & SECURI	107,690
FORWARD AIR CORP	7,799
FOSSIL GROUP INC	14,000
FOUR CORNERS PROPERTY TRUST	20,738
FOX CORP	12,949
FOX CORP	25,553
FOX FACTORY HOLDING CORP	6,100
FOX FACTORY HOLDING CORP	15,699
FRANKLIN ELECTRIC CO INC	10,456
FRANKLIN RESOURCES INC	20,500
FRANKLIN STREET PROPERTIES C	33,657
FREEPORT-MCMORAN INC.	110,124
FRESENIUS MEDICAL CARE	237,890
FRESENIUS MEDICAL CARE	79,300
FRESH DEL MONTE PRODUCE INC	8,500
FRESHPET INC	14,754
FRONTIER COMMUNICATIONS CORP	1
FT WASH FOCUSED EQTY SECURIT	310,321,459
FTI CONSUTLTING INC	5,500
FUJIFILM HLDGS CORP	232,170
FUJITSU LIMITED	105,800
FULGENT GENETICS INC	3,700
FULTON FINANCIAL CORP	21,626
FUTUREFUEL CORP	8,639
GAMESTOP CORP CL A	14,800



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

Description	Shares / Units
GAMING & LEISURE PPTYS INC	122,393
GAN LTD	60,561
GANNETT CO INC	38,022
GAP (THE)	15,250
GARMIN LTD	11,250
GARRETT MOTION INC	25,400
GARTNER INC CL A	6,900
GATX CORP	5,138
GCI LIBERTY INC	1
GCP APPLIED TECHNOLOGIES INC	14,200
GEEN DOT CORP	15,100
GENERAC HOLDINGS INC	3,900
GENERAC HOLDINGS INC	4,800
GENERAL DYNAMICS CORP	18,012
GENERAL ELECTRIC CO	670,990
GENERAL MILLS INC	47,700
GENERAL MTRS CO	96,248
GENESCO INC	4,267
GENPACT LTD	245,724
GENTEX CORP	35,425
GENTHERM INC	8,800
GENUINE PARTS	11,025
GENWORTH FINANCIAL INC CL A	80,760
GEO GROUP INC	34,550
GETTY REALTY CORP	10,135
GFL ENVIRONMENTAL INC	178,847
GIBRALTAR INDUSTRIES INC	9,208
G-III APPAREL GROUP LTD	13,794
GILEAD SCIENCES INC	96,097
GLACIER BANCORP INC	13,100
GLATFELTER CORP	12,846
GLAUKOS CORP	12,100
GLAUKOS CORP	14,519
GLAUKOS CORP	85,954
GLOBAL NET LEASE INC	23,700
GLOBAL PAYMENTS INC	22,948

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
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**Domestic & International Equities**

Description	Shares / Units
GLOBAL PAYMENTS INC	40,014
GLOBE LIFE INC	6,900
GLOBE LIFE INC	26,301
GLOBUS MEDICAL INC	10,185
GLOBUS MEDICAL INC	29,483
GLU MOBILE INC	42,000
GMS INC	12,100
GODADDY INC	76,698
GODADDY INC	72,420
GOLDMAN SACHS GROUP INC	26,417
GOODYEAR TIRE & RUBBER	36,400
GRACO INC	24,220
GRACO INC	34,357
GRAHAM HOLDINGS CO	704
GRAINGER (W W) INC	3,475
GRAND CANYON EDUCATION INC	6,900
GRANITE CONSTRUCTION INC	13,500
GRANITE POINT MORTGAGE TRUST	17,400
GRAPHIC PACKAGING HOLDING CO	19,807
GREAT WASTERN BANCORP INC	11,918
GREEN PLAINS RENEWABLE ENER	9,360
GREENHILL & CO INC	6,000
GREIF INC CL A	4,220
GRIFFON CORP	12,642
GROCERY OUTLET HOLDING CORP	12,000
GROUP 1 AUTOMOTIVE INC	5,372
GRUBHUB INC	13,400
GUESS INC	10,591
GUIDEWIRE SOFTWARE INC	46,320
H B FULLER CO	15,603
HAEMONETICS CORP/MASS	7,100
HAIN CELESTIAL GROUP INC	12,820
HALLIBURTON CO	67,671
HALOZYME THERAPEUTICS INC	18,300
HAMILTON LANE INC	27,413
HANCOCK HOLDING CO	12,503

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

Description	Shares / Units
HANESBRANDS INC	26,100
HANGER ORTHOPEDIC GROUP INC	10,500
HANMI FINANCIAL CORP	9,931
HANNON ARMSTRONG SUSTAINABLE	27,813
HANOVER INSURANCE GROUP INC	5,430
HARLEY DAVIDSON INC	22,250
HARMONIC INC	22,500
HARSCO CORP	22,246
HARTFORD FINL SERVICES GROUP	27,550
HASBRO INC	9,087
HAVERTY FURNITURE INC	7,100
HAWAIIAN ELECTRIC INDS	15,848
HAWAIIAN HOLDINGS INC	10,554
HAWKINS INC	5,400
HAYNES INTL INC	3,500
HCA HOLDINGS INC	20,450
HCI GROUP INC	1,800
HDFC BANK LTD	232,260
HEALTHCARE REALTY TRUST INC	19,684
HEALTHCARE SERVICES GROUP	13,800
HEALTH EQUITY INV	11,100
HEALTHPEAK PROPERTIES INC	41,000
HEALTHSTREAM INC	5,441
HEARTLAND EXPRESS INC	12,812
HEICO CORP CL A	32,902
HEIDRICK & STRUGGLES INTL	5,790
HELEN OF TROY LTD	3,640
HELIX ENERGY SOLUTIONS GROUP	45,431
HELMERICH & PAYNE	30,550
HENRY SCHEIN INC	11,362
HERCULES OFFSHORE INC	1
HERITAGE FINANCIAL CORP	8,400
HERSHA HOSPITALITY TRUST	3,849
HERSHEY CO	11,550
HESKA CORP	2,257
HESS CORP	21,187

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
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**Domestic & International Equities**

Description	Shares / Units
HESS CORP	181,745
HEWLETT PACKARD ENTERPRISE C	98,387
HEXCEL CORP	12,300
HIBBETT SPORTS INC	5,162
HIGHWOODS PROPERTIES INC	15,397
HILL ROM HOLDINGS	9,056
HILL ROM HOLDINGS	127,054
HILL ROM HOLDINGS	77,856
HILLENBRAND INC	21,324
HILLTOP HOLDINGS INC	20,400
HILTON WORLDWIDE HLDGS INC	20,675
HMS HOLDING CORP	25,165
HNI CORP	10,300
HOLLYFRONTIER CORP	11,450
HOLOGIC INC	19,900
HOLOGIC INC	85,489
HOME BANCSHARES INC	20,497
HOME DEPOT INC	82,553
HOME DEPOT INC	71,760
HOMESTREET INC	6,115
HOMOLOGY MEDICINES INC	59,580
HONEYWELL INTERNATIONAL INC	53,825
HONEYWELL INTERNATIONAL INC	81,828
HOPE BANCORP INC	34,877
HORACE MANN EDUCATORS	12,112
HORIZON THERAPEUTICS PUB L	42,000
HORMEL FOODS CORP	21,550
HOST HOTELS & RESORTS INC	54,092
HOSTESS BRANDS INC	77,365
HOWMET AEROSPACE INC	29,403
HP INC	106,899
HP INC	691,940
HUB GROUP INC CL A	9,870
HUBBELL INC	7,849
HUDSON PACIFIC PROPERTIES IN	19,900
HUMANA INC	10,137

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Domestic & International Equities**

Description	Shares / Units
HUNT (JB) TRANSPORT SERVICES	6,550
HUNTINGTON BANCSHARES	78,031
HUNTINGTON INGALLS INDS INC	2,662
HURON CONSULTING GROUP INC	14,664
HYATT HOTELS CORP	31,474
IAA INC	19,403
IAA INC	89,585
ICHOR HOLDINGS LTD	6,600
ICON PLC	47,490
ICON PLC	15,700
ICON PLC	2,086
ICU MEDIAL INC	2,850
IDACORP INC	6,962
IDEX CORP	5,462
IDEX CORP	37,797
IDEXX LABORATORIES INC	6,450
IHS MARKIT LTD	28,937
II-VI INC	14,900
II-VI INC	153,663
II-VI INC	21,341
ILLINOIS TOOL WORKS	22,062
ILLINOIS TOOL WORKS	102,710
ILLINOIS TOOL WORKS	40,505
ILLUMINA INC	11,125
ILLUMINA INC	42,308
INCYTE CORP	13,700
INDEPENDENCE REALTY TRUST	26,987
INDEPENDENCE REALTY TRUST	49,651
INDEPENDENT BANK CORP	9,600
INDEPENDENT BANK GROUP INC	10,400
INDUSTRIAL LOGISTICS PROPERT	18,600
INFOSYS TECHNOLOGIES	603,110
INFOSYS TECHNOLOGIES	180,900
ING GROUP N V ADR	1,197,980
INGERSOLL-RAND INC	28,229
INGERSOLL-RAND INC	399,612

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Domestic & International Equities**

Description	Shares / Units
INGERSOLL-RAND INC	230,841
INGEVITY CORP	6,000
INGEVITY CORP	12,734
INGREDION INC	9,904
INNOSPEC INC	6,973
INNOVATIVE INDUSTRIAL PROPER	6,405
INNOVIVA INC	19,499
INOGEN INC	5,500
INSIGHT ENTERPRISES INC	9,917
INSIGHT ENTERPRISES INC	20,855
INSPERITY INC	6,400
INSPERITY INC	16,746
INSTALLED BUILDING PRODUCTS	6,441
INSTEEL INDUSTRIES INC	6,008
INSTIL BIO INC	17,000
INTEGER HLDGS CORP	9,375
INTEGER HLDGS CORP	20,443
INTEGRA LIFESCIENCES HLDGS C	10,200
INTEGRA LIFESCIENCES HLDGS C	114,995
INTEGRA LIFESCIENCES HLDGS C	20,041
INTEL CORP	313,725
INTEL CORP	351,130
INTER PARFUMS INC	4,328
INTERACTIVE BROKERS GROUP IN	11,437
INTERCONTINENTAL EXCHANGE, I	42,762
INTERDIGITAL INC	5,112
INTERFACE INC	19,988
INTERNATIONAL BANCSHARES COR	9,929
INTERNATIONAL BANCSHARES COR	34,836
INTERNATIONAL BUSINESS MACHI	68,331
INTERNATIONAL FLAVORS/FRAG	8,700
INTERNATIONAL PAPER	29,725
INTERPUBLIC GROUP COS INC	30,000
INTUIT INC	20,050
INTUITIVE SURGICAL INC	8,950
INTUITIVE SURGICAL INC	16,938

**Teachers' Retirement System of the State of Kentucky**  
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**March 31, 2021**

**Domestic & International Equities**

Description	Shares / Units
INVACARE CORP	6,786
INVESCO LTD	26,350
INVESCO MORTGAGE CAPITAL INC	47,492
INVESTORS BANCORP INC NEW	66,500
IOVANCE BIOTHERAPEUTICS INC	143,862
IPH PHOTONICS CORP	2,550
IQVIA HOLDINGS INC	14,812
IQVIA HOLDINGS INC	128,810
IRIDIUM COMMUNICATIONS INC	15,300
IRIDIUM COMMUNICATIONS INC	3,315
IROBOT CORP	8,293
IRON MOUNTAIN INC	21,573
IRONWOOD PHARMACEUTICALS INC	542,131
ISTAR FINANCIAL INC	20,917
ITAU UNIBANCO HLDG SA	1,342,700
ITOCHU CORP	220,270
ITOCHU CORP	54,100
ITRON INC	11,457
ITT INC	12,710
ITT INC	24,992
J & J SNACK FOODS CORP	4,324
J2 GLOBAL INC	6,236
J2 GLOBAL INC	13,438
JABIL CIRCUIT INC	20,893
JACK HENRY & ASSOCIATES INC	5,700
JACK IN THE BOX INC	3,616
JACOBS ENGINEERING GROUP INC	9,537
JACOBS ENGINEERING GROUP INC	109,000
JAMES RIVER GROUP HOLDINGS L	8,700
JAMES RIVER GROUP HOLDINGS L	42,900
JANUS HENDERSON GROUP PLC	25,075
JAZZ PHARMACEUTICALS PLC	8,100
JAZZ PHARMACEUTICALS PLC	19,700
JAZZ PHARMACEUTICALS PLC	31,444
JBG SMITH PROPERTIES	13,275
JBG SMITH PROPERTIES	36,100

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
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**Domestic & International Equities**

Description	Shares / Units
JEFFERIES FINL GROUP INC	33,700
JETBLUE AIRWAYS CORP	38,943
JOHN B SANFILIPPO & SON INC	2,510
JOHN BEAN TECHNOLOGIES CORP	8,760
JOHN BEAN TECHNOLOGIES CORP	70,438
JOHN BEAN TECHNOLOGIES CORP	17,765
JOHNSON & JOHNSON	201,528
JOHNSON CTLS INTL PLC	56,239
JOHNSON CTLS INTL PLC	365,210
JOHNSON CTLS INTL PLC	63,800
JONES LANG LASALLE INC	7,414
JOYY INC	98,000
JOYY INC	36,300
JP MORGAN CHASE & CO	233,401
JP MORGAN CHASE & CO	239,460
JP MORGAN CHASE & CO	132,828
JUNIPER NETWORKS INC	25,027
KAISER ALUMINUM CORP	4,431
KALVISTA PHARMACEUTICALS INC	21,078
KAMAN CORP	7,993
KANSAS CITY SOUTHERN	7,150
KAR AUCTION SERVICES INC	20,700
KAR AUCTION SERVICES INC	269,946
KARUNA THERAPEUTICS INC	45,375
KARUNA THERAPEUTICS INC	4,264
KARYOPHARM THERAPEUTICS INC	46,472
KB FINANCIAL GROUP INC	107,000
KB HOME	14,116
KBR INC	20,679
KELLOGG CO	20,000
KELLY SERVICES INC CL A	12,139
KEMPER CORPORATION	8,795
KEMPER CORPORATION	16,472
KENNAMETAL INC	8,424
KEYCORP	74,791
KEYSIGHT TECHNOLOGIES INC	14,400



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

Description	Shares / Units
KEYSIGHT TECHNOLOGIES INC	38,214
KILROY REALTY CORP	15,114
KIMBERLY CLARK CORP	25,618
KIMCO REALTY CORP	33,750
KINDER MORGAN INC	151,600
KINSALE CAPITAL GROUP INC	3,100
KINSALE CAPITAL GROUP INC	2,020
KIRBY CORP	6,841
KIRIN BREWERY CO JA ADR	145,800
KITE REALTY GROUP TRUST	24,604
KKR REAL ESTATE FINANCE TRUS	7,300
KLA-TENCOR CORP	11,762
KLA-TENCOR CORP	32,095
KLA-TENCOR CORP	26,068
KNIGHT-SWIFT TRANSPORTATION	17,857
KNIGHT-SWIFT TRANSPORTATION	166,361
KNOWLES CORP	24,510
KODIAK SCIENCES INC	23,662
KODIAK SCIENCES INC	9,759
KOHL'S CORP	26,800
KOMATSU LTD	312,080
KONINKLIJKE PHILIPS ELECTRON	170,445
KONINKLIJKE AHOLD DELHAIZE N	352,440
KONINKLIJKE AHOLD DELHAIZE N	110,000
KONTOOR BRANDS INC	14,200
KOPPERS HOLDINGS INC	8,049
KORN/FERRY INTERNATIONAL	15,368
KRAFT HEINZ CO	50,296
KRATON CORP	9,919
KROGER CO	60,200
KULICKE & SOFFA INDUSTRIES	17,559
KURA ONCOLOGY INC	12,323
KYMERA THERAPEUTICS INC	13,000
L BRANDS INC	18,800
L3HARRIS TECHNOLOGIES INC	15,606
LABORATORY CORP OF AMERICA H	7,469

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Domestic & International Equities**

Description	Shares / Units
LAM RESEARCH CORP	11,135
LAMAR ADVERTISING CO A	12,427
LAMB WESTON HOLDINGS INC	11,600
LAMB WESTON HOLDINGS INC	77,692
LANCASTER COLONY CORP	2,225
LANDSTAR SYSTEM INC	5,554
LANNETT CO INC	244
LANTHEUS HOLDINGS INC	16,050
LAREDO PETROLEUM INC	2,890
LAS VEGAS SANDS CORP	25,550
LAZARD LTD	317,630
LA-Z-BOY INC	13,446
LCI INDS	7,100
LEAR CORP	7,500
LEGGETT AND PLATT INC	11,100
LEIDOS HLDGS INC	9,950
LEIDOS HLDGS INC	71,559
LEMAITRE VASCULAR INC	4,770
LEMONADE INC	64,810
LENDING TREE INC	1,070
LENNAR CORP	261
LENNAR CORP CL A	20,993
LENNAR CORP CL A	222,530
LENNOX INTERNATIONAL INC	5,076
LENNOX INTERNATIONAL INC	23,398
LENOVO GROUP LTD	145,000
LEXINGTON CORP PROPERTIES TR	78,001
LGI HOMES INC	6,420
LHC GROUP INC	4,300
LHC GROUP INC	25,948
LHC GROUP INC	10,587
LIBERTY BROADBAND CORP	1,404
LIFE STORAGE INC	10,783
LIFE STORAGE INC	82,030
LIGAND PHARMACEUTICALS INC	1,521
LILLY (ELI) & CO	60,810

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Domestic & International Equities**

Description	Shares / Units
LILLY (ELI) & CO	63,286
LINCOLN ELECTRIC HOLDINGS IN	9,456
LINCOLN ELECTRIC HOLDINGS IN	44,738
LINCOLN NATIONAL	14,708
LINCOLN NATIONAL	331,830
LINDE PLC	40,112
LINDE PLC	37,247
LINDSEY CORP	3,168
LIQUIDITY SERVICES INC	7,400
LITHIA MOTORS INC	4,000
LITHIA MOTORS INC	573
LITHIA MOTORS INC	5,236
LITTELFUSE INC	3,466
LIVANOVA PLC	5,797
LIVE NATION INC	10,750
LIVENT CORP	38,768
LIVEPERSON INC	16,801
LIVERAMP HOLDINGS INC	7,501
LIVERAMP HOLDINGS INC	53,136
LIVERAMP HOLDINGS INC	23,098
LKQ CORP	21,250
LKQ CORP	246,768
LOCKHEED MARTIN	18,617
LOEW'S CORP	17,375
LOUISIANA PACIFIC	18,140
LOUISIANA PACIFIC	40,347
LOWE'S COS	56,012
LOWE'S COS	148,557
LSB INDUSTRIES INC	3,200
LTC PROPERTIES INC	11,237
LUMBER LIQUIDATORS HOLDINGS	9,038
LUMEN TECHNOLOGIES INC	73,161
LUMENTUM HLDGS INC	10,303
LUMENTUM HLDGS INC	210,300
LUMENTUM HLDGS INC	83,748
LUMENTUM HLDGS INC	24,685

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Domestic & International Equities**

Description	Shares / Units
LUMINEX CORP	12,303
LVMH MOET HENNESSY-LOUIS VUI	89,780
LYDALL INC	4,723
LYFT INC	142,508
LYFT INC	126,260
LYFT INC	35,373
LYONDELLBASELL INDUSTRIES NV	20,000
LYONDELLBASELL INDUSTRIES NV	162,390
M & T BANK CORP	9,714
M & T BANK CORP	35,793
M D C HOLDINGS INC	16,341
M/I HOMES INC	9,700
MACERICH CO	19,055
MACK CALI REALTY CORP	24,485
MACY'S INC	81,396
MADISON SQUARE GARDEN ENTERT	83,215
MADRIGAL PHARMACEUTICALS INC	8,409
MAGELLAN HEALTH, INC.	6,858
MAGNA INTL INC	210,330
MAGNA INTL INC	44,850
MANHATTAN ASSOCIATES INC	9,760
MANHATTAN ASSOCIATES INC	10,911
MANPOWER INC	8,391
MANTECH INTERNATIONAL CORP A	7,637
MARATHON OIL CORP	60,174
MARATHON PETROLEUM CORP	50,576
MARCUS & MILLICHAP INC	6,100
MARCUS CORP	3,281
MARINEMAX INC	7,000
MARKEL CORP	5,508
MARKETAXESS HOLDINGS INC	3,000
MARKETAXESS HOLDINGS INC	23,117
MARRIOTT INTERNATIONAL CL A	20,657
MARRIOTT VACATIONS WORLDWIDE	5,400
MARSH & MCLENNAN	38,600
MARSH & MCLENNAN	171,087

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
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**Domestic & International Equities**

Description	Shares / Units
MARTEN TRANSPORT LTD	16,639
MARTEN TRANSPORT LTD	29,684
MARTIN MARIETTA MATERIALS	4,825
MARVELL TECHNOLOGY GROUP LTD	130,373
MASCO CORP	20,387
MASCO CORP	308,820
MASIMO CORP	7,326
MASTEC INC	8,900
MASTERCARD INC	67,408
MASTERCARD INC	45,778
MASTERCARD INC	37,196
MASTERCARD INC	36,657
MATADOR RESOURCES CO	31,500
MATERION CORP	5,761
MATRIX SERVICE CO	9,614
MATSON INC	12,373
MATTEL INC	49,900
MATTHEWS INTERNATIONAL CORP	9,000
MAXIM INTEGRATED PRODUCTS	20,450
MAXIMUS INC	9,356
MAXLINEAR INC	18,169
MCCORMICK & CO	19,250
MCDONALD'S CORP	57,162
MCDONALD'S CORP	37,354
MCKESSON CORP	12,532
MCKESSON CORP	97,540
MDU RESOURCES GROUP INC	29,042
MEDICAL PROPERTIES TRUST INC	74,387
MEDIFAST INC	3,571
MEDNAX INC	24,200
MEDPACE HOLDINGS INC	4,000
MEDTRONIC INC	103,176
MEDTRONIC INC	127,050
MEDTRONIC INC	181,900
MEDTRONIC INC	57,100
MERCER INTERNATIONAL INC	13,300

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
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**Domestic & International Equities**

Description	Shares / Units
MERCK & CO INC NEW	193,816
MERCK & CO INC NEW	170,532
MERCURY COMPUTER SYSTEMS	6,800
MERCURY COMPUTER SYSTEMS	14,124
MERCURY GENERAL CORP	4,180
MEREDITH CORP	11,600
MERIDIAN BIOSCIENCE INC	12,229
MERIT MEDICAL SYSTEMS INC	13,806
MERITAGE HOMES CORP	10,832
MERITOR INC	21,440
MERSANA THERAPEUTICS INC	36,839
MESA LABORATORIES INC	1,100
META FINANCIAL GROUP INC	10,305
METHODE ELECTRONICS INC	10,996
METLIFE INC	58,070
METLIFE INC	236,560
METTLER-TOLEDO INTERNATIONAL	1,887
MGIC INVESTMENT CORP	63,300
MGIC INVESTMENT CORP	138,733
MGM RESORTS INTERNATIONAL	31,550
MGP INGREDIENTS INC	3,600
MICHAELS COS INC	23,669
MICROCHIP TECHNOLOGY INC	19,921
MICRON TECHNOLOGY	85,350
MICRON TECHNOLOGY	194,902
MICROSOFT	578,865
MICROSOFT	406,656
MICROSOFT	209,100
MICROSOFT	184,498
MICROSTRATEGY	1,995
MID AMERICA APT COMMUNITIES	8,450
MIDDLEBY CORP	8,300
MIDDLEBY CORP	10,573
MILLER HERMAN INC	11,828
MIMEDX GROUP INC	8,866
MINERALS TECHNOLOGIES INC	5,395

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

Description	Shares / Units
MIRATI THERAPEUTICS INC	27,285
MIRATI THERAPEUTICS INC	7,474
MITSUBISHI UFJ FINANCIAL JA	1,112,910
MKS INSTRUMENTS INC	8,044
MKS INSTRUMENTS INC	54,651
MOBILE TELESYSTEMS RS AD	1,310,540
MOBILE TELESYSTEMS RS AD	351,700
MODERNA INC	125,270
MODIVCARE INC	3,455
MODIVCARE INC	19,985
MOHAWK INDUSTRIES INC	4,775
MOLINA HEALTHCARE INC	8,610
MOLINA HEALTHCARE INC	20,252
MOLSON COORS BREWING CO CL B	15,450
MOMO INC	358,250
MONARCH CASINO & RESORT INC	3,553
MONDELEZ INTERNATIONAL INC	109,538
MONDELEZ INTERNATIONAL INC	379,886
MONOLITHIC POWER SYSTEMS INC	1,399
MONOLITHIC POWER SYSTEMS INC	3,300
MONRO MUFFLER BRAKE INC	8,785
MONSTER BEVERAGE CORP	28,700
MONSTER BEVERAGE CORP	99,223
MOODY'S CORP	12,062
MOOG INC CL A	8,344
MORGAN STANLEY	411
MORGAN STANLEY	115,144
MORGAN STANLEY	452,240
MORGAN STANLEY	148,904
MOSIAC CO	26,900
MOTORCAR PARTS OF AMERICA IN	5,282
MOTOROLA SOLUTIONS INC	12,585
MOVADO GROUP INC	4,362
MR. COOPER GROUP INC	22,100
MSA SAFETY INC	5,292
MSA SAFETY INC	50,381

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

Description	Shares / Units
MSC INDUSTRIAL DIRECT CO A	5,953
MSCI INC	6,325
MTS SYSTEMS CORP	3,813
MUELLER INDUSTRIES INC	17,538
MURPHY OIL CORP	14,643
MURPHY USA INC	3,899
MYERS INDUSTRIES INC	11,390
MYR GROUP INC	5,243
MYRIAD GENETICS INC	20,188
NABORS INDUSTRIES LTD	1,572
NANOSTRING TECHNOLOGIES INC	20,957
NASDAQ INC	8,750
NASPERS LIMITED	344,510
NATERA INC	6,414
NATIONAL BANK HOLDINGS COR	8,912
NATIONAL BEVERAGE CORP	6,600
NATIONAL FUEL GAS CO	13,150
NATIONAL INSTRUMENTS CORP	19,025
NATIONAL INSTRUMENTS CORP	230,042
NATIONAL INSTRUMENTS CORP	88,265
NATIONAL PRESTO INDUSTRIES	1,790
NATIONAL RETAIL PROPERTIES I	22,657
NATIONAL STORAGE AFFILIATES	17,617
NATUS MEDICAL INC	9,523
NAVIENT CORP	30,800
NBT BANCORP INC	12,449
NCR CORP	17,645
NEENAH PAPER INC	5,516
NEKTAR THERAPEUTICS	20,300
NEOGEN CORP	7,700
NEOGENOMICS INC	31,400
NETAPP INC	17,750
NETAPP INC	256,090
NETEASE INC	176,590
NETFLIX INC	33,837
NETFLIX INC	21,673



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

Description	Shares / Units
NETFLIX INC	38,684
NETGEAR INC	9,612
NETSCOUT SYSTEMS INC	12,793
NEUROCRINE BIOSCIENCES INC	8,500
NEW JERSEY RESOURCES CORP	12,713
NEW ORIENTAL ED & TECH GRP I	1,175,400
NEW YORK COMMUNITY BANCORP	64,735
NEW YORK MORTGAGE TRUST INC	106,957
NEW YORK TIMES CL A	21,852
NEWELL BRANDS INC	29,277
NEWMARKET CORP	1,078
NEWMONT MINING	61,083
NEWS CORP	3,750
NEWS CORP NEW	29,787
NEXPOINT RESIDENTIAL TRUST I	6,300
NEXTERA ENERGY INC	150,200
NEXTERA ENERGY INC	79,409
NEXTGEN HEALTHCARE INC	18,367
NIC INC	18,154
NIELSEN HOLDINGS PLC	27,273
NIKE INC CL B	96,060
NIKE INC CL B	69,236
NIPPON TELEGRAPH & TELEPHONE	366,890
NISOURCE INC	30,629
NISOURCE INC	69,950
NISOURCE INC	9,500
NKARTA INC	9,346
NMI HOLDINGS INC	27,437
NOMURA HOLDINGS INC JA AD	572,500
NORDSON CORP	7,708
NORDSON CORP	33,504
NORDSTROM	15,800
NORFOLK SOUTHERN CORP	19,412
NORTHERN TRUST CORP	15,800
NORTHFIELD BANCORP INC	15,587
NORTHROP GRUMMAN CORP	11,595

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
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**Domestic & International Equities**

Description	Shares / Units
NORTHWEST BANCSHARES INC	35,960
NORTHWEST NATURAL HOLDING CO	8,633
NORTHWESTERN CORP	7,522
NORTONLIFELOCK INC	45,296
NORWEGIAN CRUISE LINE HLDGS	22,387
NOV INC	29,491
NOVAVAX INC	3,376
NOVOCURE LTD	80,094
NOW INC	26,740
NRG ENERGY INC	19,587
NU SKIN ENTERPRISES INC A	9,205
NUCOR CORP	23,125
NUVASIVE INC	5,456
NUVASIVE INC	76,331
NVENT ELECTRIC PLC	24,600
NVIDIA CORP	47,362
NVIDIA CORP	47,270
NVIDIA CORP	13,705
NVR INC	400
NVR INC	5,440
NVR INC	1,810
NXP SEMICONDUCTORS NV	104,940
OCCIDENTAL PETROLEUM	65,104
OCEANEERING INTERNATIONAL IN	26,407
OFFICE PROPERTIES INCOME TRU	14,560
OFG BANCORP	12,500
OGE ENERGY CORP	27,591
O-I GLASS INC	39,936
OIL STATES INTERNATIONAL INC	18,483
OLD DOMINION FREIGHT LINE	7,450
OLD NATIONAL BANCORP	46,676
OLD REPUBLIC INTERNATIONAL C	41,241
OLIN CORP	22,075
OLLIE'S BARGAIN OUTLET HOLDI	7,700
OLO INC	1,800
OLYMPIC STEEL INC	4,000

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

Description	Shares / Units
OMEGA HEALTHCARE INVESTORS	32,862
OMNICELL INC	11,971
OMNICELL INC	24,675
OMNICOM GROUP	16,650
ON SEMICONDUCTOR	643,570
ONE GAS INC	7,689
ONEMAIN HOLDINGS INC	33,539
ONEOK INC	34,050
ONESPAN INC	7,900
ONTO INNOVATION INC	13,882
OPEN TEXT CORP	271,380
OPEN TEXT CORP	209,500
ORACLE CORP	145,099
ORACLE CORP	262,230
ORASURE TECHNOLOGIES INC	13,874
O'REILLY AUTOMOTIVE INC	5,625
ORION MARINE GROUP	10,800
ORIX CORP	148,990
ORTHOFIX MED INC	5,404
OSHKOSH CORP	9,914
OSHKOSH TRUCK CORP	219,850
OSI SYSTEMS INC	4,512
OTIS WORLDWIDE CORP	31,557
OWENS & MINOR HOLDINGS	22,600
OWENS CORNING NEW	16,100
OXFORD INDUSTRIES INC	4,733
PACCAR INC	26,410
PACIFIC PREMIER BANCORP INC	26,734
PACIRA BIOSCIENCES INC	12,100
PACKAGING CORP OF AMERICA	6,650
PACKAGING CORP OF AMERICA	16,465
PACWEST BANCORP	13,414
PALOMAR HOLDINGS INC	6,136
PAPA JOHNS INTERNATIONAL INC	4,700
PAR PACIFIC HOLDINGS INC	12,400
PARK AEROSPACE CORP	2,200

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
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**Domestic & International Equities**

Description	Shares / Units
PARK HOTELS RESORTS INC	30,000
PARK NATIONAL CORPORATION	4,100
PARKER HANNIFIN	9,587
PARKER HANNIFIN	65,700
PARSLEY ENERGY INC	0
PATRICK INDUSTRIES INC	6,925
PATRICK INDUSTRIES INC	27,889
PATTERSON COS INC	14,000
PATTERSON-UTI ENERGY INC	53,212
PAYCHEX INC	24,475
PAYCOM SOFTWARE INC	3,550
PAYLOCITY HOLDING CORP	5,500
PAYPAL HLDGS INC	89,637
PBF ENERGY INC	21,675
PC CONNECTION INC	3,000
PDC ENERGY INC	28,119
PDF SOLUTIONS INC	4,600
PEBBLEBROOK HOTEL TRUST	17,607
PENN NATIONAL GAMING INC	7,600
PENN NATIONAL GAMING INC	12,100
PENN NATIONAL GAMING INC	30,560
PENN VIRGINIA CORP	3,100
PENNANT GROUP INC	7,827
PENNYMAC MORTGAGE INVESTMENT	27,800
PENTAIR PLC	13,574
PENUMBRA INC	4,500
PENUMBRA INC	24,456
PEOPLES UNITED FINANCIAL INC	31,000
PEPSICO INC	105,714
PEPSICO INC	125,944
PERDOCEO EDUCATION CORP	22,575
PERFICIENT INC	9,336
PERFICIENT INC	31,462
PERFORMANCE FOOD GROUP CO	96,687
PERFORMANCE FOOD GROUP CO	59,057
PERKINELMER INC	8,150

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
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**Domestic & International Equities**

Description	Shares / Units
PERRIGO CO PLC	11,400
PERSPECTA INC	19,200
PETMED EXPRESS INC	6,150
PFIZER INC	425,720
PGT INC	15,712
PHIBRO ANIMAL HEALTH CORP	4,972
PHILIP MORRIS INTL INC	119,100
PHILIP MORRIS INTL INC	204,900
PHILIP MORRIS INTL INC	102,792
PHILLIPS 66	34,011
PHILLIPS 66	141,340
PHOTRONICS INC	21,306
PHYSICIANS REALTY TRUS	28,900
PIEDMONT OFFICE REALTY TRUST	46,126
PILGRIMS PRIDE CORP NEW	10,700
PING AN INS GROUP CO CHINA L	676,650
PINNACLE FINANCIAL PARTNERS	11,012
PINNACLE WEST CAPITAL	8,150
PINNACLE WEST CAPITAL	74,599
PINNACLE WEST CAPITAL	40,704
PINTEREST INC CL A	120,007
PIONEER NATURAL RESOURCES CO	13,237
PIONEER NATURAL RESOURCES CO	35,477
PIPER JAFFRAY COS	3,922
PITNEY BOWES INC	48,627
PJSC LUKOIL	220,100
PLANTRONICS INC	10,600
PLEXUS CORP	8,169
PLUG POWER INC	10,150
PNC FINANCIAL SERVICES GROUP	32,540
PNC FINANCIAL SERVICES GROUP	34,633
PNM RESOURCES INC	10,751
POLARIS INDUSTRIES INC	8,758
POLYUS PUB JT STK CO	24,800
POOL CORP	1,066
POOL CORP	2,850

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
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**Domestic & International Equities**

Description	Shares / Units
POST HOLDINGS INC	8,185
POTLATCHDELTIC CORP	9,724
POWELL INDUSTRIES INC	2,100
POWER INTEGRATIONS INC	16,704
POWER INTEGRATIONS INC	21,672
PPG INDUSTRIES INC	17,700
PPG INDUSTRIES INC	63,126
PPL CORP	59,000
PRA GROUP INC COM	12,894
PRA HEALTH SCIENCES INC	9,150
PRA HEALTH SCIENCES INC	47,266
PREFERRED BANK	4,300
PRESTIGE BRANDS HOLDINGS INC	14,200
PRICE T ROWE GROUP INC	16,950
PRICESMART INC	6,600
PRIMERICA INC	5,736
PRINCIPAL FINANCIAL GROUP	19,750
PROASSURANCE CORP	14,335
PROCTER & GAMBLE	189,965
PROCTER & GAMBLE	115,398
PROG HOLDINGS INC	10,021
PROGENICS PHARMACEUTICALS IN	17,400
PROGRESS SOFTWARE CORP	12,657
PROGRESSIVE CORP OHIO	44,500
PROGRESSIVE CORP OHIO	171,560
PROGRESSIVE CORP OHIO	227,300
PROLOGIS INC	56,610
PROLOGIS INC	167,772
PROPETRO HOLDING CORP	22,500
PROSPERITY BANCSHARES INC	13,935
PROSPERITY BANCSHARES INC	55,826
PROTO LABS INC	7,559
PROVIDENT FINANCIAL SERVICES	20,681
PRUDENTIAL FINANCIAL GROUP	30,712
PS BUSINESS PARKS INC CA	3,200
PS BUSINESS PARKS INC CA	11,785

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

Description	Shares / Units
PS BUSINESS PARKS INC CA	13,012
PTC INC	15,128
PTC THERAPEUTICS INC	113,625
PUBLIC SERVICE ENTERPRISE IN	39,250
PUBLIC STORAGE INC	11,552
PULTE GROUP	20,682
PULTE HOMES INC	482,900
PVH CORP	5,600
PVH CORP	74,434
PVH CORP	71,324
PVH CORP	24,891
Q2 HOLDINGS INC	45,266
Q2 HOLDINGS INC	14,895
QORVO INC	8,700
QORVO INC	154,540
QTS REALTY TRUST INC	30,580
QUAKER CHEMICAL CORP	3,740
QUALCOMM INC	86,675
QUALCOMM INC	227,865
QUALCOMM INC	111,350
QUALCOMM INC	141,200
QUALCOMM INC	66,362
QUALYS INC	5,000
QUANEX BLDG PRODS CORP	11,267
QUANTA SERVICES INC	11,062
QUANTA SERVICES INC	235,540
QUEST DIAGNOSTICS INC	10,050
QUIDEL CORP	6,100
QUINSTREET INC	16,100
R1 RCM INC	33,000
R1 RCM INC	126,945
RADIUS HEALTH INC	51,066
RADNET INC	12,100
RALPH LAUREN CORP	3,975
RAMBUS INC	32,312
RANDSTAD NV	98,300

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
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**Domestic & International Equities**

Description	Shares / Units
RANGE RESOURCES CORP	72,400
RAPID7 INC	24,527
RAPT THERAPEUTICS INC	35,528
RAVEN INDUSTRIES INC	9,865
RAYMOND JAMES FINANCIAL INC	9,600
RAYONIER ADVANCED MATLS INC	20,266
RAYONIER INC	19,633
RAYTHEON TECHNOLOGIES CORP	116,523
RAYTHEON TECHNOLOGIES CORP	116,645
RE/MAX HOLDINGS INC	5,213
READY CAPITAL CORP	14,266
REALOGY HOLDINGS CORP	32,800
REALTY INCOME CORP	27,600
REATA PHARMACEUTICALS INC	43,320
RED ROBIN GOURMET BURGERS	2,517
REDFIN CORP	70,522
REDFIN CORP	180,140
REDWOOD TRUST INC	31,500
REGAL BELOIT CORP	5,857
REGENCY CENTERS CORP	12,600
REGENERON PHARMACEUTICALS IN	7,991
REGENERON PHARMACEUTICALS IN	11,755
REGENXBIO INC	8,600
REGIONS FINANCIAL CORP	74,775
REGIS CORP	1,634
REINSURANCE GROUP OF AMERICA	9,916
RELIANCE STEEL & ALUMINUM	9,192
RENAISSANCERE HOLDINGS LTD	6,988
RENAISSANCERE HOLDINGS LTD	5,297
RENASANT CORP	15,500
RENEWABLE ENERGY GROUP INC	11,597
RENT A CENTER INC	13,832
REPAY HLDGS CORP	46,808
REPLIGEN CORP	7,000
REPSOL YPF SA      SP A	893,760
REPUBLIC SERVICES INC	15,837



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

Description	Shares / Units
RESIDEO TECHNOLOGIES INC	39,880
RESMED INC	11,250
RESOURCES CONNECTION INC	11,074
RETAIL OPPORTUNITY INVESTMEN	31,507
RETAIL PROPERTIES OF AMERICA	61,500
REVANCE THERAPEUTICS INC	39,021
REVOLUTION MEDICINES INC	25,382
REX AMERICAN RESOURCES CORP	1,673
REXFORD INDUSTRIAL REALTY IN	17,400
REXFORD INDUSTRIAL REALTY IN	104,798
REXFORD INDUSTRIAL REALTY IN	37,627
REXNORD CORP	50,172
RH	2,300
RIO TINTO ADR	273,760
RIO TINTO ADR	308,660
RLI CORP	5,600
RMR GROUP INC	1,285
ROADRUNNER TRANSN SYS INC	164
ROBERT HALF INTL INC	8,250
ROBERT HALF INTL INC	271,500
ROCHE HOLDING LTD	145,380
ROCKET PHARMACEUTICALS INC	22,083
ROCKWELL AUTOMATION INC	8,950
ROGERS CORP	5,402
ROKU INC	72,270
ROLLINS INC	16,325
ROPER TECHNOLOGIES INC	8,000
ROSS STORES INC	27,337
ROSS STORES INC	146,478
ROYAL CARIBBEAN CRUISES LTD	14,850
ROYAL DUTCH SHELL PLC AD	278,760
ROYAL DUTCH SHELL PLC AD	287,980
ROYAL GOLD INC	9,141
RPC INC	5,700
RPM INTERNATIONAL INC	18,792
RPT REALTY	23,269

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

Description	Shares / Units
RPT REALTY	37,540
RUTH'S HOSPITALITY GROUP INC	8,962
RYDER SYSTEM	7,761
RYMAN HOSPITALITY PPTYS INC	24,172
S&P GLOBAL INC	18,262
S&P GLOBAL INC	34,678
S&T BANCORP INC	10,700
SABR CORP	36,186
SABRA HEALTH CARE REIT	29,752
SAFEHOLD INC	4,100
SAFETY INSURANCE GROUP INC	4,168
SAGE THERAPEUTICS INC	68,347
SAIA INC	7,545
SAILPOINT TECHNOLOGIES HLD I	12,900
SALESFORCE.COM	70,000
SALESFORCE.COM	137,380
SALESFORCE.COM	49,744
SALLY BEAUTY HLDG	31,913
SANA BIOTECHNOLOGY INC	75,768
SANDERSON FARMS INC	2,858
SANMINA CORP	20,031
SAUL CENTERS INC	3,438
SBA COMMUNICATIONS CORP NEW	8,525
SBERBANK RUSSIA	863,910
SCANSOURCE INC	7,142
SCHLUMBERGER LTD	106,668
SCHOLASTIC CORP	7,798
SCHWAB (CHARLES) CORP	114,446
SCHWAB (CHARLES) CORP	187,821
SCHWAB (CHARLES) CORP	108,041
SCHWEITZER-MAUDUIT	9,430
SCIENCE APPLICATIONS INTL	8,406
SCIENCE APPLICATIONS INTL	54,755
SCIENCE APPLICATIONS INTL	17,522
SCIENTIFIC GAMES CORP A	7,462
SCOTTS MIRACLE GRO CO CL A	5,808

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

Description	Shares / Units
SEACOAST BANKING CORP OF FLO	15,600
SEACOR HOLDINGS INC	5,434
SEACOR MARINE HLDGS INC	2
SEAGATE TECHNOLOGY	16,900
SEAGATE TECHNOLOGY	54,500
SEAGEN INC	25,131
SEALED AIR CORP	11,744
SEI INVESTMENTS CO	18,005
SELECT MEDICAL HLDGS CORP	31,060
SELECTIVE INSURANCE GROUP	8,300
SEMPRA ENERGY	22,376
SEMPRA ENERGY	54,490
SEMTECH CORP	9,408
SENECA FOODS CORP	2,200
SENSATA TECHNOLOGIES HLDNG P	213,660
SENSIENT TECHNOLOGIES CORP	6,175
SERVICE CORP INTL	24,547
SERVICE PROPERTIES TRUST	26,315
SERVICENOW INC	14,887
SERVICENOW INC	43,366
SERVISFIRST BANCSHARES INC	13,300
SHAKE SHACK INC	9,599
SHENANDOAH TELECOMMUNICATION	12,193
SHERWIN WILLIAMS	6,137
SHERWIN WILLIAMS	10,221
SHIFT4 PMTS INC	52,244
SHIONOGI & CO LTD	659,850
SHOE CARNIVAL INC	2,800
SHOPIFY INC	39,281
SHUTTERSTOCK INC	5,699
SHUTTERSTOCK INC	14,846
SIEMENS AG	45,200
SIGNATURE BANK	7,443
SIGNET JEWELERS INC	15,000
SILGAN HOLDINGS INC	10,126
SILGAN HOLDINGS INC	75,683

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

Description	Shares / Units
SILICON LABORATORIES INC	5,448
SILICON LABORATORIES INC	41,842
SIMMONS FIRST NATIONAL CORP	30,800
SIMON PROPERTY GROUP INC	25,047
SIMPSON MANUFACTURING CO INC	6,200
SIMULATIONS PLUS INC	4,300
SIRIUSPOINT LTD	23,000
SITE CENTERS CORP	40,700
SIX FLAGS ENTERTAINMENT CORP	9,160
SKECHERS U S A INC CL A	19,787
SKYWEST INC	14,168
SKYWORKS SOLUTIONS INC	12,700
SKYWORKS SOLUTIONS INC	110,960
SL GREEN RLTY CORP COM	7,493
SLEEP NUMBER CORP	7,832
SLM CORP	54,462
SLM CORP	1,209,287
SLM CORP	138,442
SM ENERGY CO	29,400
SMART GLOBAL HOLDINGS INC	6,100
SMUCKER J M CO	8,724
SNAP INC CL A	98,481
SNAP ON INC	4,000
SNOWFLAKE INC	15,833
SOLAREEDGE TECHNOLOGIES INC	7,200
SONIC AUTOMOTIVE INC	7,964
SONOCO PRODUCTS CO	14,273
SONY CORP JA ADR	180,100
SOUTH JERSEY INDUSTRIES	28,466
SOUTH STATE CORP	30,681
SOUTH STATE CORP	20,773
SOUTHERN CO	81,050
SOUTHSIDE BANCSHARES INC	8,955
SOUTHWEST AIRLINES	45,318
SOUTHWEST AIRLINES	355,960
SOUTHWEST AIRLINES	349,704

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

Description	Shares / Units
SOUTHWEST GAS CORP	8,055
SOUTHWEST GAS CORP	18,327
SOUTHWESTERN ENERGY CO	182,840
SPARTANNASH CO	14,713
SPECTRUM BRANDS HOLDINGS INC	1
SPECTRUM PHARMACEUTICALS INC	21,722
SPIRE INC	7,000
SPIRIT REALTY CAPITAL INC	12,700
SPLUNK INC	88,591
SPOK HOLDINGS INC	4,700
SPROUT SOCIAL INC	21,027
SPROUTS FARMERS MARKET INC	18,795
SPS COMMERCE	10,146
SPX CORP	12,571
SPX CORP	27,539
SPX FLOW INC	12,177
SPX FLOW INC	28,196
SS&C TECHNOLOGIES INC	61,007
STAAR SURGICAL CO	6,800
STAMPS.COM INC	5,146
STANDARD MOTOR PRODUCTS INC	5,054
STANDEX INTERNATIONAL CORP	3,821
STANLEY BLACK & DECKER	12,270
STARBUCKS CORP	89,800
STARBUCKS CORP	172,549
STATE STREET CORP	27,384
STEEL DYNAMICS INC	31,461
STEPAN CO	6,169
STERICYCLE INC	11,350
STERIS PLC	6,100
STERLING BANCORP DEL	25,795
STERLING BANCORP DEL	107,699
STEVEN MADDEN	22,421
STEWART INFORMATION SERVICES	8,282
STIFEL FINANCIAL CORP	16,929
STIFEL FINANCIAL CORP	40,329

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

Description	Shares / Units
STITCH FIX INC	115,626
STONEX GROUP INC	5,460
STORE CAPITAL CORP	33,000
STORE CAPITAL CORP	205,155
STRATEGIC ED INC	3,600
STRATEGIC ED INC	443
STRYKER CORP	25,050
STURM RUGER & CO INC	5,719
SUMMIT HOTEL PROPERTIES INC	24,027
SUN LIFE FINL INC	257,720
SUNCOKE ENERGY INC	20,988
SUNRUN INC	22,600
SUPERNUS PHARMACEUTICALS INC	14,981
SURMODICS INC	2,598
SVB FINANCIAL GROUP	4,050
SYKES ENTERPRISES INC	11,629
SYNAPTICS INC	5,020
SYNAPTICS INC	14,556
SYNCHRONY FINL	42,234
SYNCHRONY FINL	488,720
SYNDAX PHARMACEUTICALS INC	43,618
SYNEOS HEALTH INC	10,023
SYNEOS HEALTH INC	32,774
SYNNEX CORP	6,452
SYNOPSIS INC	11,725
SYNOVUS FINANCIAL CORP	24,200
SYNOVUS FINANCIAL CORP	43,770
SYSCO CORP	39,250
T MOBILE US INC	44,350
TABULA RASA HEALTHCARE INC	5,200
TACTILE SYSTEMS TECHNOLOGY I	5,500
TAIWAN SEMICONDUCTOR ADR	125,030
TAKE-TWO INTERACTIVE SOFTWARE	8,950
TAKE-TWO INTERACTIVE SOFTWARE	32,762
TALOS ENERGY INC	8,400
TANGER FACTORY OUTLET CENTER	26,400

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

Description	Shares / Units
TAPESTRY INC	19,300
TARGET CORP	38,200
TARGET CORP	96,090
TARGET CORP	113,100
TAYLOR MORRISON HOME CORP	22,400
TCF FINANCIAL CORP	22,027
TCR2 THERAPEUTICS INC	39,886
TDK CORP	19,900
TE CONNECTIVITY LTD	24,800
TE CONNECTIVITY LTD	188,490
TEAM INC	8,543
TECHTARGET INC	6,600
TECHTRONIC INDS LTD	237,890
TEGNA INC	31,801
TELADOC INC	45,668
TELEDYNE TECHNOLOGIES	2,750
TELEFLEX INC	3,400
TELEFLEX INC	14,941
TELEPHONE & DATA SYS INC	14,970
TEMPUR SEALY INTERNATIONAL,	25,520
TENET HEALTHCARE CORP	15,985
TENNANT CO	5,311
TERADATA CORP	15,544
TERADATA CORP	150,718
TERADYNE INC	12,650
TERADYNE INC	141,490
TEREX CORP	12,446
TERMINIX GLOBAL HOLDINGS INC	125,392
TESLA INC	58,150
TESLA INC	5,055
TESLA INC	40,585
TETRA TECHNOLOGIES INC	7,800
TETRA TECHNOLOGIES INC	15,116
TEXAS CAPITAL BANCSHARES INC	7,302
TEXAS INSTRUMENTS INC	70,412
TEXAS INSTRUMENTS INC	68,815

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

Description	Shares / Units
TEXAS ROADHOUSE INC	8,761
TEXTRON INC	18,237
TG THERAPEUTICS INC	9,873
THE CHEFS'S WAREHOUSE INC	9,200
THE ENSIGN GROUP INC	14,453
THE GREENBRIER COS INC	10,273
THE ODP CORP	14,878
THE SIMPLY GOOD FOODS CO	23,800
THE SIMPLY GOOD FOODS CO	53,187
THE ST. JOE COMPANY	9,500
THE TRADE DESK	40,469
THERAVANCE BIOPHARMA INC	38,459
THERMO ELECTRON CORP	30,300
THERMO ELECTRON CORP	21,580
THOR INDUSTRIES INC	9,430
THOR INDUSTRIES INC	21,147
TIDEWATER INC NEW	794
TIDEWATER INC NEW	859
TILE SHOP HOLDINGS INC	9,400
TIMKEN CO	10,897
TIMKENSTEEL CORP	10,851
TITAN INTERNATIONAL INC	15,017
TIVITY HEALTH INC	10,553
TJX COS INC	91,962
TJX COS INC	176,974
TOKYO ELECTRON LTD	190,760
TOLL BROTHERS INC	16,665
TOMPKINS FINANCIAL CORP	3,431
TOOTSIE ROLL INDUSTRIES	2,518
TOPBUILD CORP	4,800
TOPBUILD CORP	15,576
TORO CO	15,469
TOTAL SA	280,800
TOTAL SA	415,290
TRACTOR SUPPLY CO	9,012
TRACTOR SUPPLY CO	120,670



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

Description	Shares / Units
TRANE TECHNOLOGIES PLC	18,650
TRANE TECHNOLOGIES PLC	43,333
TRANSDIGM GROUP INC	4,100
TRAVEL + LEISURE CO	12,300
TRAVELERS COS INC/THE	19,419
TREDEGAR CORP	9,442
TREEHOUSE FOODS INC	8,820
TREX CO INC	16,800
TREX CO INC	11,339
TRI POINTE HOMES	25,518
TRIMBLE NAVIGATION LIMITED	3,678
TRIMBLE NAVIGATION LIMITED	19,000
TRIMBLE NAVIGATION LIMITED	192,822
TRINITY INDUSTRIES	14,342
TRINSEO S.A.	10,600
TRIPADVISOR INC	12,900
TRIUMPH BANCORP INC	6,400
TRIUMPH BANCORP INC	39,929
TRIUMPH GROUP INC	10,805
TRUEBLUE INC	10,088
TRUIST FINANCIAL CORP	103,295
TRUPANION INC	9,300
TRUSTCO BANK CORP N Y	20,700
TRUSTMARK CORP	11,663
TTEC HLDGS INC	5,189
TTM TECHNOLOGIES INC	25,806
TUPPERWARE BRANDS CORP	14,700
TURNING POINT THERAPEUTICS I	11,002
TWILIO INC	66,719
TWITTER INC	60,000
TYLER TECHNOLOGIES INC	3,050
TYSON FOODS INC CL A	22,400
U.S. SILCA HOLDINGS INC	17,828
UBS ALL COUNTRY WORLD	5,754,818
UBS COLLECTIVE INVESTMENT TR	3,164,305
UBS GROUP AG	1,186,620

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

Description	Shares / Units
UDR INC	23,650
UFP INDUSTRIES INC	18,267
UGI CORP	29,564
UGI CORP	183,004
ULTA BEAUTY INC	4,225
ULTA BEAUTY INC	23,444
ULTRA CLEAN HLDS INC	12,165
UMB FINANCIAL CORP	6,292
UMPQUA HOLDINGS CORP	31,891
UNDER ARMOUR INC	12,797
UNDER ARMOUR INC	257,598
UNDER ARMOUR INC	225,867
UNDER ARMOUR INC	98,975
UNDER ARMOUR INC CL A	13,280
UNIFI INC	4,231
UNIFIRST CORP/MA	4,363
UNION PACIFIC CORP	51,537
UNION PACIFIC CORP	88,080
UNISYS CORP	17,800
UNITED BANKSHARES INC	18,757
UNITED COMMUNITY BANKS	24,497
UNITED CONTL HLDGS INC	22,337
UNITED FIRE GROUP INC	4,331
UNITED INS HLDGS CORP	6,400
UNITED NATURAL FOOD INC	18,500
UNITED PARCEL SERVICE CL B	54,850
UNITED RENTALS INC	5,250
UNITED RENTALS INC	57,284
UNITED RENTALS INC	122,280
UNITED STATES STEEL CORP	31,815
UNITED THERAPEUTICS CORP	7,029
UNITEDHEALTH GROUP INC	72,697
UNITEDHEALTH GROUP INC	81,032
UNITEDHEALTH GROUP INC	62,970
UNITEDHEALTH GROUP INC	57,617
UNITEDHEALTH GROUP INC	47,480

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

Description	Shares / Units
UNITI GROUP INC	61,676
UNIVAR SOLUTIONS INC	24,400
UNIVERSAL CORP VA	6,952
UNIVERSAL DISPLAY CORP	6,300
UNIVERSAL ELECTRONICS INC	3,888
UNIVERSAL HEALTH REALTY INCO	3,723
UNIVERSAL HEALTH SERVICES-B	5,837
UNIVERSAL INSURANCE HOLDINGS	10,700
UNUM GROUP	16,000
URAN EDGE PROPERTIES	20,762
URBAN OUTFITTERS INC	11,436
URSTADT BIDDLE PROPERTIES IN	10,355
US BANCORP	104,953
US CONCRETE INC	5,358
US ECOLOGY INC	8,922
US PHYSICAL THERAPY INC	3,526
USANA HEALTH SCIENCES INC	3,600
VAIL RESORTS INC	32,663
VALARIS PLC	1
VALARIS PLC	45,799
VALE SA	836,430
VALE SA	508,000
VALERO ENERGY CORP	31,437
VALLEY NATIONAL BANCORP	61,483
VALMONT INDUSTRIES INC	3,218
VALVOLINE INC	26,747
VANDA PHARMACEUTICALS INC	15,500
VAREX IMAGING CORP	8,680
VARIAN MEDICAL SYSTEMS INC	6,750
VARONIS SYSTEMS INC	24,051
VECTOR GROUP LTD	34,200
VEECO INSTRUMENTS INC	13,954
VENTAS INC	29,129
VEOLIA ENVIRONNEMENT SA	288,120
VERA BRADLEY INC	7,200
VERACYTE INC	12,775

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

Description	Shares / Units
VERISIGN INC	7,450
VERISK ANALYTICS INC	12,587
VERITEX HOLDINGS INC	14,092
VERITIV CORP	5,222
VERIZON COMMUNICATIONS	316,726
VERIZON COMMUNICATIONS	223,590
VERIZON COMMUNICATIONS	184,395
VERRA MOBILITY CORP	139,568
VERTEX PHARMACEUTICALS INC	19,750
VERTEX PHARMACEUTICALS INC	66,366
VERTEX PHARMACEUTICALS INC	28,396
VF CORP	24,700
VF CORP	90,270
VIACOMCBS INC	43,820
VIAD CORP	4,355
VIASAT INC	7,587
VIATRIS INC	92,064
VIAVI SOLUTIONS INC	63,140
VICOR CORP	6,000
VIPSHOP HLDGS LTD	546,630
VIPSHOP HLDGS LTD	117,900
VIRTUS INVESTMENT PARTNERS I	2,044
VISA INC	129,775
VISA INC	208,863
VISA INC	87,503
VISHAY INTERTECHNOLOGY INC	20,487
VISTA OUTDOOR INC	18,653
VISTEON CORP	4,200
VMWARE INC	76,128
VONAGE HOLDINGS CORP	66,068
VONTIER CORP	22,065
VORNADO REALTY TRUST	12,075
VOYA FINL INC	130,943
VROOM INC	242,301
VULCAN MATERIALS CO	10,098
WABASH NATIONAL CORP	17,411

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

Description	Shares / Units
WABTEC CORP	316
WABTEC CORP	12,949
WADDELL & REED FINANCIAL A	20,420
WALGREENS BOOTS ALLIANCE INC	54,250
WALKER & DUNLOP INC	8,183
WAL-MART STORES INC	106,199
WARRIOR MET COAL INC	14,600
WASHINGTON FEDERAL INC	12,128
WASHINGTON REIT	24,500
WASTE CONNECTIONS INC	350
WASTE MANAGEMENT INC	29,405
WATERS CORP	4,825
WATSCO INC	4,752
WATSCO INC	13,875
WATSCO INC	31,032
WATTS WATER TECHNOLOGIES INC	8,095
WAYFAIR INC	108,807
WD-40 CO	3,895
WEBSTER FINANCIAL CORP	11,829
WEC ENERGY GROUP INC	24,726
WEINGARTEN REALTY INVESTORS	18,711
WELLS FARGO & CO	316,691
WELLS FARGO & CO	556,373
WELLTOWER INC	32,050
WENDY'S CO	21,697
WERNER ENTERPRISES INC	9,290
WESCO INTERNATIONAL INC	5,383
WESCO INTERNATIONAL INC	0
WEST PHARMACEUTICAL SERVICES	2,035
WEST PHARMACEUTICAL SERVICES	5,500
WESTAMERICA BANCORPORATION	8,125
WESTERN ALLIANCE BANCORP	31,668
WESTERN DIGITAL CORP	23,504
WESTERN DIGITAL CORP	221,766
WESTERN UNION CO	29,404
WESTROCK CO	20,829

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

Description	Shares / Units
WEX INC	5,899
WEX INC	54,047
WEYERHAEUSER CORP	57,241
WHIRLPOOL CORP	4,748
WHITE MOUNTAINS INSURANCE GR	3,345
WHITESTONE REIT	12,354
WILEY (JOHN) & SONS CL A	5,753
WILLIAMS COS	94,719
WILLIAMS COS	806,680
WILLIAMS SONOMA INC	12,434
WILLIS TOWERS	10,050
WINGSTOP INC	4,400
WINGSTOP INC	1,062
WINGSTOP INC	13,521
WINNEBAGO INDUSTRIES INC	9,570
WINTRUST FINANCIAL CORP	7,927
WISDOMTREE INVESTMENTS INC	32,193
WOLVERINE WORLD WIDE INC	23,211
WOLVERINE WORLD WIDE INC	31,375
WOODWARD INC	8,286
WORKDAY INC	29,471
WORKDAY INC	44,253
WORLD ACCEPTANCE CORP	1,172
WORLD FUEL SERVICES CORP	10,110
WORLD WRESTLING ENTMT INC	7,700
WORLD WRESTLING ENTMT INC	238,716
WORTHINGTON INDUSTRIES	5,751
WSFS FINANCIAL CORP	14,495
WW INTERNATIONAL INC	8,400
WYNDHAM HOTELS & RESORTS INC	11,864
WYNN RESORTS LTD	7,537
XCEL ENERGY INC	40,907
XENCOR INC	15,200
XENIA HOTELS & RESORTS INC	28,800
XEROX HOLDINGS CORP	18,508
XILINX	18,175

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

Description	Shares / Units
XILINX	78,945
XPERI HOLDING CORP	30,200
XPO LOGISTICS INC	13,300
XYLEM INC	13,725
YANDEX N V	198,070
YELP INC	11,000
YETI HOLDINGS INC	12,900
YETI HOLDINGS INC	3,472
YETI HOLDINGS INC	99,508
YETI HOLDINGS INC	25,768
YEXT INC	144,483
Y-MABS THERAPEUTICS INC	25,674
YUM BRANDS INC	23,550
ZEBRA TECHNOLOGIES CORP CL A	4,050
ZILLOW GROUP	55,345
ZIMMER BIOMET HOLDINGS INC	16,151
ZIONS BANCORPORATION	12,244
ZIONS BANCORPORATION	274,660
ZOETIS INC	36,362
ZOOM VIDEO COMMUNICATIONS IN	60,402
ZTO EXPRESS CAYMAN INC	578,370
ZTO EXPRESS CAYMAN INC	110,600
ZUMIEZ INC	5,800
ZYNEX INC	3,900
ZYNGA INC	513,643

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
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**Fixed Income**

Description	Par Amount
3M COMPANY	2,000,000
7-11 INC	280,000
7-ELEVEN INC	3,787,000
AAPPLE INC.	2,000,000
AAPPLE INC.	3,000,000
ABBVIE INC	550,000
ABBVIE INC	770,000
ABBVIE INC	1,100,000
ABBVIE INC	2,640,000
ABBVIE INC	1,885,000
ABBVIE INC	1,881,000
ABMT	544,070
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
ADVOCATE HEALTH CORP	400,000
AEP TEXAS INC	15,000
AGILENT TECHNOLOGIES	3,000,000
AGILENT TECHNOLOGIES INC	640,000
AKER BP ASA	2,187,000
AKER BP ASA	1,515,000
ALAMEDA CNTY CA	1,340,000
ALCON FINANCE CORP	3,129,000
ALEXANDRIA REAL ESTATE	1,220,000
ALEXANDRIA REAL ESTATE	730,000
ALIBABA	1,000,000
ALLSTATE CORPORATION	3,482,000
ALPHABET INC	2,000,000
ALPHABET INC	1,142,000
AMAZON.COM INC	2,000,000
AMAZON.COM INC	2,000,000
AMAZON.COM INC	2,000,000
AMERICAN EXPRESS	1,150,000
AMERICAN EXPRESS CO	760,000



**Teachers' Retirement System of the State of Kentucky**  
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**Fixed Income**

Description	Par Amount
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 FINANCIAL GROUP	2,325,000
AMERICAN HOMES 4 RENT	2,309,000
AMERICAN HONDA FINANCE	790,000
AMERICAN HONDA FINANCE	350,000
AMERICAN HONDA FINANCE	700,000
AMERICAN WATER CAPITAL	1,950,000
AMERICREDIT AUTOMOBILE RECEI	435,173
AMERSON ORCHARD GTOWN KY	10,000,000
AMERSON ORCHARD GTOWN KY	3,000,000
AMERSON ORCHARD GTOWN KY	5,000,000
AMPHENOL CORP	1,400,000
AN JOSE CA REDEV AGY SUCCESS	1,015,000
ANALOG DEVICES INC	1,000,000
ANGLO AMERICAN CAPITAL	200,000
ANGLO AMERICAN CAPITAL	200,000
ANGLO AMERICAN CAPITAL	990,000
ANGLO AMERICAN CAPITAL	260,000
ANHEUSER-BUSCH CO/INBEV	1,100,000
ANHEUSER-BUSCH COS	3,874,000
ANHEUSER-BUSCH INBEV	2,000,000
ANHEUSER-BUSCH INBEV WOR	830,000
AON CORP	7,500,000
AON CORP	6,500,000
APID	2,900,000
APIDOS	4,300,000
APPLE INC	5,000,000
APPLE INC	2,000,000
APPLE INC	3,000,000
APPLE INC	1,500,000
APPLE INC	2,109,000
APPLE INC	2,600,000
APPLE INC 5/3/23	5,000,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
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	1,812,000
ARCHER-DANIELS	500,000
ARES CAPITAL CORP	3,665,000
ASHTEAD CAPITAL INC	3,071,000
AT&T INC	1,000,000
AT&T INC	1,000,000
AT&T INC	535,000
AT&T INC	1,100,000
AT&T INC	470,000
AT&T INC	2,000,000
AT&T INC	2,319,000
ATLANTIC RICHFIELD CO DEBS	2,000,000
AVERY DENNISON CORP	3,000,000
BAE SYSTEMS HOLDINGS INC	1,206,000
BAE SYSTEMS HOLDINGS INC	570,000
BAE SYSTEMS PLC	2,000,000
BAIDU INC	1,750,000
BAIDU INC	1,750,000
BAIDU INC	1,000,000
BAKER HUGHES A GE CO	460,000
BAKER HUGHES A GE CO LLC	670,000
BAKER HUGHES A GE CO LLC	650,000
BALTIMORE CNTY MD	1,000,000
BALTIMORE CNTY MD	500,000
BANK OF AMERICA CORP	3,760,000
BANK OF AMERICA CORP	2,585,000
BANK OF AMERICA FUNDING CORP	1,690,000
BANK OF AMERICA FUNDING CORP	1,200,000
BANK OF AMERICA FUNDING CORP	1,400,000
BANK OF AMERICA FUNDING CORP	650,000
BANK OF AMERICA FUNDING CORP	1,000,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
BANK OF MONTREAL	800,000
BANK OF MONTREAL	2,956,000
BANK OF NOVA SCOTIA	630,000
BANK OF NOVA SCOTIA	620,000
BARCLAYS PLC	3,048,000
BAT INTL FINANCE PLC	1,625,000
BAYCARE HEALTH SYSTEM	390,000
BAYER US FINANCE	800,000
BAYER US FINANCE LLC	1,020,000
BECTON DICKINSON	569,000
BECTON DICKINSON	2,321,000
BEECHWOOD KY ISD	2,000,000
BELLEVUE	595,000
BEMIS COMPANY INC	2,721,000
BERKSHIRE HATHAWAY	4,000,000
BERKSHIRE HATHAWAY	3,000,000
BERKSHIRE HATHAWAY ENERGY	8,000,000
BERKSHIRE HATHAWAY ENERGY	5,000,000
BERKSHIRE HATHAWAY INC	2,000,000
BERKSHIRE HATHAWAY INC	2,244,000
BERRYTOWN APTS KY 221D4	303,410
BLACK HILLS CORP	1,120,000
BLACK HILLS CORP	1,200,000
BLACKSTONE HOLDINGS FINANCE,	1,000,000
BMW US CAPITAL	7,764,000
BMW US CAPITAL LLC	5,000,000
BNP PARIBAS	1,100,000
BNP PARIBAS	1,180,000
BNP PARIBAS	630,000
BOARDWALK PIPELINES LLC	2,873,000
BOEING CO	970,000
BOEING CO	420,000
BOEING CO	565,000
BOEING CO	812,000
BOEING CO	832,000
BOSTON PROPERTIES LP	485,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
BOSTON PROPERTIES LP	410,000
BOSTON PROPERTIES LP	850,000
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
BRANCH BANKING & TRUST	620,000
BRASKEM AMERICA FINANCE	1,818,000
BRISTOL-MYERS SQUIBB CO	2,150,000
BRISTOL-MYERS SQUIBB CO	2,120,000
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
BUCKS CNTY PA CMNTY CLG AUTH	445,000
BURLINGTN NORTH SANTA FE	1,300,000
BURLINGTON NORTH SANTA FE	1,700,000
BURLINGTON NORTH SANTA FE 9/	1,000,000
BURLINGTON NORTHERN SANTA FE	2,000,000
BURLINGTON NOTHERN SANTA FE	2,000,000
BWAY MORTGAGE TRUST	0
CALIFORNIA MUNI FIN AUTH-FBI	3,485,000
CANADIAN NATIONAL RESOURCES	619,000
CANADIAN NATL RESOURCES	2,035,000
CANADIAN PACIFIC RR CO	1,000,000
CANUTILLO TX INDEP SCH DIST	1,000,000
CAPITAL ONE BANK USA NA	1,350,000
CAPITAL ONE FINANCIAL CORP	360,000
CARE CAPITAL PROPERTIES	1,925,000
CARGILL INC 144A SR NOTES	2,000,000
CARGILL INCORPORATED	190,000
CARGILL INCORPORATED	490,000
CARGILL INCORPORATED	275,000
CARLISLE CO KY SD FIN CORP	1,840,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
CARMAX AUTO OWNER TRUST	1,282,257
CARRIER GLOBAL CORP	840,000
CARRIER GLOBAL CORP	3,838,000
CATERPILLAR INC	1,000,000
CATERPILLAR INC	1,500,000
CATERPILLAR INC	5,000,000
CATERPILLAR INC	2,000,000
CATERPILLAR INC	2,500,000
CATHOLIC HEALTH INITIATIVES	2,032,000
CENOVUS ENERGY INC	2,370,000
CENTERPOINT ENERGY RES	380,000
CENTRL OH SOL WST AUTH	1,410,000
CHARLES SCHWAB COR	700,000
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 COM	2,000,000
CHARTER COMM OPT LLC/CAP	2,496,000
CHENIERE CORP CHRISTI HD	3,774,000
CHEVRON CORP	560,000
CHEVRON CORP	4,000,000
CHEVRON PHILLIPS CHEM CO	1,432,000
CHICAGO IL GO	140,000
CHILDREN'S HOSPITAL MEDI	835,000
CIFC	2,990,000
CIGNA CORP	361,000
CIGNA CORP	2,214,000
CIMAREX ENERGY CO	470,000
CINCINNATI FINANCIAL CORP DE	2,500,000
CINCINNATI FINANCIAL CORP DE	2,000,000
CINTAS CORPORATION NUMBER 2	600,000
CITIGROUP	1,404,000
CITIGROUP	2,426,000
CITIGROUP COMMERCIAL MORTGAG	1,930,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
CITIGROUP INC 6/1/25	2,000,000
CITIGROUP INCORPORATED	1,000,000
CITIGROUP INCORPORATED	1,000,000
CITIGROUP INCORPORATED	310,000
CITIGROUP INCORPORATED	760,000
CITIGROUP INCORPORATED	1,180,000
CITIGROUP INCORPORATED	230,000
CITIZENS BANK NA/RI	410,000
CITIZENS BANK NA/RI	250,000
CITY OF OWENSBORO KY	1,315,000
CITY OF PADUCAH KY	1,985,000
CLARK CO KY SDFC	2,000,000
CLEVELAND CLINIC FOUND	1,143,000
CLEVELAND ELEC ILLUM	2,495,000
CLOROX COMPANY	280,000
CME GROUP INC	3,650,000
COAST CA CMNTY CLG DIST	1,485,000
COCA-COLA CO	5,000,000
COCA-COLA CO	3,000,000
COMCAST CORP	1,659,000
COMCAST CORP	2,144,000
COMCAST CORPORATION	832,000
COMCAST CORPORATION	960,000
COMCAST CORPORATION	1,250,000
COMM MORTGAGE TRUST	2,298,843
COMM MORTGAGE TRUST	2,350,000
COMM MORTGAGE TRUST	1,830,000
COMMONSPIRIT HEALTH	2,467,000
CONOCOPHILLIPS COMPANY	385,000
CONSTELLATION BRANDS INC	500,000
COOPERATIEVE CENTRALE RAIFFE	5,000,000
COOPERATIEVE RABOBANK UA	380,000
COOPERATIEVE RABOBANK UA	810,000
COOPERATIEVE RABOBANK UA	260,000
CORESTATES CAPTL III	4,170,000
CORNING INCORPORATED	467,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
COSTCO	1,438,000
COSTCO WHOLESALE CORP	1,000,000
COSTCO WHOLESALE CORP	2,000,000
COSTCO WHOLESALE CORP	3,000,000
COVE LAKE VILLAGE APARTMENTS	10,500,000
COX COMMUNICATIONS INC	2,089,000
CPC INTERNATIONAL INC DEBS	5,000,000
CRANE CO	1,000,000
CREDIT SUISSE GROUP AG	370,000
CREDIT SUISSE GROUP AG	660,000
CREDIT SUISSE GROUP AG	405,000
CREDIT SUISSE GROUP AG	1,000,000
CRH AMERICA FINANCE INC	240,000
CRH AMERICA FINANCE INC	290,000
CRH AMERICA INCORPORATED	250,000
CROWLEY BLUE WTR PARTNERS	1,185,000
CROWLEY CONRO LLC	1,208,710
CROWN CASTLE INTL CORP	5,000,000
CROWN CASTLE INTL CORP	3,070,000
CSX CORP	3,000,000
CVS CORP	1,592,000
CVS CORP	1,898,000
CVS HEALTH CORP	1,112,000
CVS HEALTH CORP	830,000
CVS HEALTH CORP	230,000
DAIMLER FINANCE NA LLC	1,865,000
DAIMLER FINANCE NA LLC	360,000
DANVILLE KY	755,000
DANVILLE KY	190,000
DEERE & COMPANY	5,000,000
DEERE & COMPANY	5,000,000
DEPT OF HOUSING & URBAN DEVL	1,790,000
DEPT OF HOUSING & URBAN DEVL	2,200,000
DEUTSCHE TELEKOM	1,143,000
DH EUROPE FINANCE II	3,030,000
DIAGEO CAPITAL PLC	680,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
DIAGEO CAPITAL PLC	230,000
DIAMONDBACK ENERGY INC	2,686,000
DIGITAL REALTY TRUST LP	630,000
DOWDUPONT INC	1,100,000
DPABS	1,212,500
DRYDEN SENIOR LO201975A	3,750,000
DUKE ENERGY CAROLINAS	1,400,000
DUKE ENERGY PROGRESS INC	1,352,000
DUKE ENERGY PROGRESS INC	2,344,000
DUKE ENERGY PROGRESS LLC	660,000
DUKE REALTY CORPORATION	900,000
DUKE REALTY CORPORATION	570,000
DUKE UNIVERSITY	1,000,000
DUKE UNIVERSITY HEALTH	640,000
EAGLE MATERIALS INC	873,000
ECMC GROUP STUDENT LOAN TRUS	1,247,748
ECOLAB INC	1,109,000
ECOLAB INC 12/8/41	136,000
EDISON INTERNATIONAL	2,134,000
ELECTRICITE DE FRANCE	3,026,000
ELI LILLY & CO	2,286,000
EMD FINANCE	1,040,000
EMD FINANCE	1,360,000
EMERSON ELECTRIC CO	500,000
EMERSON ELECTRIC COMPANY	435,000
EMERSON ELECTRIC COMPANY	190,000
ENABLE MIDSTREAM PARTNERS LP	838,000
ENERGY TRANSFER PARTNERS	2,938,000
ENERGY ARKANSAS INC	1,000,000
ENERGY ARKANSAS INC	270,000
ENERGY LOUISIANA LLC	590,000
ENTERPRISE PRODUCTS OPER	220,000
ENTERPRISE PRODUCTS OPER	600,000
ENTERPRISE PRODUCTS OPER	350,000
ENTERPRISE PRODUCTS OPER	130,000
ENTERPRISE PRODUCTS OPER	610,000



**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
EQUIFAX INCORPORATED	580,000
EQUIFAX INCORPORATED	250,000
EQUINIX INC	2,446,000
EQUINOR ASA	80,000
ERP OPERATING LP	530,000
ESTEE LAUDER CO INC	1,000,000
EVERGY METRO	420,000
EXPEDIA GROUP INC	3,500,000
EXPEDIA GROUP INC	3,500,000
EXPERIAN FINANCE PLC	210,000
EXPERIAN FINANCE PLC	700,000
EXXON MOBIL	3,000,000
EXXON MOBIL	1,000,000
EXXON MOBIL CORPORATION	1,000,000
FANNIE MAE	1,683,990
FANNIE MAE	1,220,070
FANNIE MAE	2,072,568
FANNIE MAE	2,329,150
FANNIE MAE	1,269,245
FANNIE MAE	1,983,129
FANNIE MAE	1,520,000
FANNIE MAE	3,020,000
FANNIE MAE 30 YR.	2,314,388
FANNIE MAE 30 YR. (#2)	1,515,520
FANNIE MAE POOL	1,495,781
FANNIE MAE POOL	3,003,391
FANNIE MAE POOL	509,921
FANNIE MAE POOL	1,313,398
FANNIE MAE POOL	0
FANNIE MAE POOL	2,663,705
FANNIE MAE POOL	1,537,799
FANNIE MAE POOL	2,377,015
FANNIE MAE POOL	1,957,969
FANNIE MAE POOL	1,500,536
FANNIE MAE POOL	3,178,242
FANNIE MAE POOL	2,163,344

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
FANNIE MAE POOL	1,245,660
FANNIE MAE POOL	1,108,017
FEDERAL EXPRESS CORPORATION	750,000
FEDERAL EXPRESS CORPORATION	560,000
FEDERAL EXPRESS CORPORATION	600,000
FEDEX CORP	4,000,000
FEDEX CORP	2,000,000
FEDEX CORP	2,962,000
FFCB BONDS 7/26/27	5,000,000
FFCB BONDS 7/6/21	4,000,000
FG A84158	154,781
FG G04388	260,217
FGLMC	446,151
FHLMC (GOLD) POOL # A42105	241,098
FHLMC (GOLD) POOL # A47480	101,798
FHLMC (GOLD) POOL # A48616	19,703
FHLMC (GOLD) POOL # FGP28000	930,360
FHLMC (GOLD) POOL # G08122	113,698
FHLMC (GOLD) POOL # G12438	4,567
FHLMC (GOLD) POOL # N31304	34,780
FHLMC POOL # A34672 (MTGS KY	116,655
FIDELITY NATIONAL	528,000
FIDELITY NATIONAL FINANCIAL	1,800,000
FIDELITY NATL FINANCIAL	1,500,000
FIFTH THIRD BANCORP	500,000
FIRST UNION CORP SUB DEBS	2,000,000
FIRST UNION CORP SUB DEBS	1,000,000
FISERV INC	3,076,000
FISERV INCORPORATED	1,320,000
FISERV INCORPORATED	540,000
FLEMING CO., KY SDFC	5,000,000
FLORIDA GAS TRANSMISSION	1,400,000
FLORIDA ST WTR POLL CONTROL	1,250,000
FMC CORP	580,000
FMC CORP	1,280,000
FN 932227	108,313

**Teachers' Retirement System of the State of Kentucky**  
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**March 31, 2021**

**Fixed Income**

Description	Par Amount
FN AM8949	5,033,791
FN AN3706	7,254,819
FN AN7825	4,731,951
FN AN8258	5,000,000
FN BL1165 MTG	1,625,299
FN BL1166 MTG	1,538,745
FN BL5028	3,421,192
FN BL5028	3,909,934
FN BL5028	5,864,901
FNMA AN0918	4,663,463
FNMA BL0549	2,696,781
FNMA BONDS	4,000,000
FNMA DUS STONE WATER PK	7,966,532
FNMA POOL # 124921	7,949
FNMA POOL # 251752	2,999
FNMA POOL # 254688	22,163
FNMA POOL # 254688	9,499
FNMA POOL # 256089	580,776
FNMA POOL # 256181	127,238
FNMA POOL # 313644	22,105
FNMA POOL # 456258	30,826
FNMA POOL # 457075	39,178
FNMA POOL # 521220	15,826
FNMA POOL # 655866 (MTGS KY)	0
FNMA POOL # 755598	147,255
FNMA POOL # 755598	147,255
FNMA POOL # 763651	76,397
FNMA POOL # 763651	76,397
FNMA POOL # 874195 DUS	1,313,364
FNMA POOL # 901683	1,704
FNMA POOL # 902823	116,948
FNMA POOL # 942887	148,814
FNMA POOL # 944608	61,090
FNMA POOL AN0502	1,548,268
FOOTHILL-DE ANZA CA CMNTY CL	745,000
FORD MOTOR CREDIT	694,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
FORT KNOX MILITARY HOUSING	5,105,772
FORTUNE BRANDS HOME & SE	210,000
FOX CORP	1,000,000
FOX CORP	2,000,000
FREDDIE MAC	44,000,000
FREDDIE MAC	9,000,000
FREDDIE MAC - SCRT	2,340,439
FREDDIE MAC - SCRT	1,406,608
FREDDIE MAC - SCRT	863,995
FREDDIE MAC 55 - UMBS	905,077
FREDDIE MAC 55 - UMBS	1,713,750
FREDDIE MAC 55 - UMBS	2,064,331
FREDDIE MAC 55 - UMBS	2,260,080
FREDDIE MAC 55 - UMBS	2,076,894
FREDDIE MAC GOLD POOL	534,369
FREDDIE MAC GOLD POOL	980,462
G@ BJ9649	1,610,480
GATX CORP	1,000,000
GATX CORP	2,600,000
GE CAPITAL INTERNATIONAL	1,534,000
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 MOTORS FINL CO	1,451,000
GENERAL MOTORS FINL CO	1,398,000
GEORGIA-PACIFIC LLC	1,000,000
GN 698276	198,853
GNMA MTG POOL # 417322	33,513
GNMA MTG POOL # 417322	24,639
GNMA MTG POOL # 448386	94,818
GNMA MTG POOL # 457859	166,747
GNMA MTG POOL # 486228	11,866
GNMA MTG POOL # 499991	33,856
GNMA MTG POOL # 539783	30,373

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
GNMA MTG POOL # 570491	44,176
GOLDMAN SACHS CAPITAL II	68,000
GOLDMAN SACHS GP	1,000,000
GOLDMAN SACHS GP	1,000,000
GOLDMAN SACHS GP GS 2.6	1,724,000
GOLDMAN SACHS GROUP INC	530,000
GOLDMAN SACHS GROUP INC	1,200,000
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	1,732,000
GRAYSON CO KY SDFC	1,920,000
GREAT PLAINS ENERGY, INC.	2,000,000
GREAT RIVER ENERGY	8,271,525
GREAT RIVER ENERGY	4,135,763
GS MORTGAGE SECURITIES TRUST	1,000,000
GS MORTGAGE SECURITIES TRUST	1,300,000
GS MORTGAGE SECURITIES TRUST	1,008,782
GSMS	1,210,000
GULFSTREAM NATURAL GAS	1,040,000
HALLIBURTON COMPANY	78,000
HALLIBURTON COMPANY	1,000,000
HARVARD UNIVERSITY	1,000,000
HAWAII ST	1,250,000
HEALTHCARE REALTY TRUST	2,906,000
HEALTHCARE REALTY TRUST	967,000
HEALTHPEAK PROPERTIES	830,000
HEATHROW FUNDING LTD 144A	5,800,000
HEINZ (HJ) CO NOTES	1,200,000
HEINZ (HJ) CO NOTES	3,000,000
HELMERICH & PAYNE	1,000,000
HERSHEY COMPANY	3,000,000
HEXCEL CORP	720,000
HIDALGO CNTY TX	645,000
HOME DEPOT	1,846,000
HOME DEPOT INC	5,000,000

**Teachers' Retirement System of the State of Kentucky**  
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**Fixed Income**

Description	Par Amount
HOME DEPOT INC	2,000,000
HOME DEPOT INC	3,000,000
HONEYWELL INTERNATIONAL	2,000,000
HONEYWELL INTERNATIONAL	1,000,000
HONEYWELL INTERNATIONAL INC	2,000,000
HP ENTERPRISE CO	610,000
HP ENTERPRISE CO	600,000
HP ENTERPRISE CO	3,247,000
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	360,000
HSBC HOLDINGS PLC-SPONS	2,374,000
HUNTINGTON BANCSHARES INC	3,168,000
HUNTINGTON NATIONAL BANK	780,000
HYUNDAI CAPITAL AMERICA	3,723,000
IBM CORP DEBS	6,000,000
ILLINOIS TOOL WORKS INC	5,000,000
IMPERIAL TOBACCO FINANCE	3,379,000
INDIANA ST FIN AUTH REVENUE	800,000
INDIANA ST FIN AUTH REVENUE	1,325,000
INDIANA UNIV HEALTH INC	120,000
INDIANAPOLIS IN LOC PUB IMP	5,000,000
INDIANAPOLIS, IN	1,000,000
INGERSOLL-RAND LUX FINAN	1,090,000
INGREDION INC	970,000
INTERSTATE POWER & LIGHT	1,210,000
ITC HOLDINGS CORP	560,000
JACKSON CO KY SD	2,480,000
JERSEY MIKE'S FU20191A LC	2,330,000
JM SMUCKER CO	2,000,000
JOBSONIO BEVERAGE SYS STWD L	680,000
JOHN DEERE CAPITAL	4,245,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
JOHNS HOPKINS HEALTH SYS	1,020,000
JOHNS HOPKINS UNIVERSITY	230,000
JOHNSON & JOHNSON	630,000
JOHNSON & JOHNSON	4,000,000
JOHNSON & JOHNSON	10,000,000
JOHNSON & JOHNSON	6,550,000
JOHNSON & JOHNSON	10,000,000
JOHNSON & JOHNSON	5,000,000
JOHNSON & JOHNSON	2,000,000
JOHNSON & JOHNSON	3,000,000
JOHNSON & JOHNSON	5,000,000
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 & COMPANY	1,270,000
JP MORGAN CHASE & COMPANY	540,000
JP MORGAN CHASE 2016NINEAL M	1,849,000
JP MORGAN CHASE COMMERCIAL M	424,424
JP MORGAN CHASE COMMERCIAL M	1,451,963
JPMORGAN CHASE & CO	1,200,000
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	3,166,000
JPMORGAN CHASE & CO	3,342,000
KAISER FOUNDATION HOSPIT	550,000
KAISER FOUNDATION HOSPITAL	5,000,000
KELLOGG COMPANY	800,000
KENTUCKY HIGHER EDUC ST LOAN	2,975,000
KENTUCKY HOUSING CORPORATION	1,985,000
KENTUCKY PPTY & BLDGS COMM R	3,000,000
KENTUCKY PPTY & BLDGS COMM R	2,715,000
KENTUCKY PPTY & BLDGS COMM R	1,500,000
KENTUCKY PPTY & BLDGS COMM R	6,200,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
KENTUCKY RURAL WATER FINANCE	765,000
KENTUCKY RURAL WATER FINANCE	1,035,000
KENTUCKY RURAL WATER FINANCE	2,170,000
KENTUCKY ST RURAL WTR FIN CO	185,000
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
KEURIG DR PEPPER INC	1,000,000
KEURIG DR PEPPER INC	2,000,000
KEY BANK NA	735,000
KEY BANK NA	1,400,000
KIMCO REALTY COR	1,010,000
KING INTERNATIONAL LEASING L	665,263
KIRBY CORPORATION	2,000,000
KIRBY CORPORATION	3,000,000
KLA-TENCOR CORP	130,000
KOREA FINANCE CORP.	3,000,000
KRAFT HEINZ FOODS CO	340,000
KROGER CO	3,000,000
KROGER CO	3,000,000
KROGER CO	2,000,000
KROGER CO	3,000,000
KROGER CO	2,000,000
KROGER CO	200,000
KROGER CO	1,838,000
KY STATE PROPERTY & BLDG COM	6,000,000
LAM RESEARCH CORP	1,180,000
LAM RESEARCH CORP	1,000,000
LEE CNTY FL WTR & SWR REVEN	500,000
LEE CNTY FL WTR & SWR REVEN	465,000
LEGGETT & PLATT INC	1,500,000
LEGGETT & PLATT INC	3,000,000
LEXINGTON - FAYETTE COUNTY	2,795,000
LEXINGTON FAYETTE COUNTY	1,685,000



**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
LEXINGTON FAYETTE COUNTY	4,800,000
LEXINGTON FAYETTE COUNTY	4,000,000
LEXINGTON-FAYETTE URBAN COUN	7,580,000
LIBERTY MUTUAL GROUP	1,000,000
LINCOLN W HAYMARKET NE JT PU	1,000,000
LLOYDS BANKING GROUP PLC	3,050,000
LOS ANGELES CA USD	7,000,000
LOUISIANA ST GAS & FUELS	1,000,000
LOUISVILLE & JEFF CO KY MSD	10,000,000
LOUISVILLE & JEFFERSON CO KY	2,930,000
LOUISVILLE GAS & ELECTRIC	811,000
LOUISVILLE KY REGIONAL ARPT	1,500,000
LOUISVILLE REGIONAL AIRPORT	5,550,000
LOWES COMPANIES	3,592,000
LOWE'S COS INC	6,000,000
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 OIL CORPORATION	280,000
MARATHON PETROLEUM CORP	635,000
MARATHON PETROLEUM CORP	550,000
MARIN CA CMNTY CLG DIST	1,000,000
MARKEL CORP	2,000,000
MARKEL CORP	2,000,000
MARS INC	3,045,000
MARS INC.	5,000,000
MARSH & MCLENNAN COS	520,000
MARSH & MCLENNAN COS INC	1,045,000
MARTIN MARIETTA MATERIAL	320,000
MASCO CORPORATION	640,000
MASS INSTITUTE OF TECH	1,400,000
MASS INSTITUTE OF TECH	150,000
MASS INSTITUTE OF TECH	1,065,000
MASS MUTUAL GLOBAL FUNDING	1,200,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
MASS MUTUAL GLOBAL FUNDING	630,000
MASS MUTUAL GLOBAL FUNDING	400,000
MASSACHUSETTS ST	500,000
MASSACHUSETTS ST	1,220,000
MASTERCARD INC	1,200,000
MASTERCARD INC	1,000,000
MASTERCARD INC	2,396,000
MAXIM INTERGRATED PRODUCT	200,000
MAXIM INTERGRATED PRODUCT	940,000
MAYO CLINIC	800,000
MCCORMICK & CO	1,100,000
MCCORMICK & CO	3,926,000
MCCORMICK & CO	3,000,000
MCCRACKEN CNTY KENTUCKY	765,000
MCCRACKEN CNTY KENTUCKY	745,000
MCDONALD'S CORP 6/10/24	3,000,000
MCDONALD'S CORP 6/10/24	5,000,000
MCDONALDS	1,000,000
MCDONALDS CORP	2,000,000
MCDONALD'S CORP	1,500,000
MCDONALD'S CORP 5/20/21	3,000,000
MCKESSON CORP	3,000,000
MCKESSON CORP	5,000,000
MDPK	2,990,000
MEMORIAL HEALTH SERVICES	1,160,000
MEMORIAL SLOAN-KETTERING	800,000
MERCK & CO	3,435,000
MERCK & CO	5,000,000
MERCK & CO INC	1,000,000
METROPOLITAN EDISON	601,000
METROPOLITAN LIFE 144 A SURP	1,000,000
MICHIGAN ST FIN AUTH REVENUE	995,000
MICROCHIP TECHNOLOGY INC	600,000
MICROSOFT CORP	4,000,000
MICROSOFT CORP	5,000,000
MICROSOFT CORP	1,357,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
MID-AMERICA APARTMENTS	790,000
MID-AMERICA APARTMENTS	340,000
MID-AMERICA APARTMENTS L	538,000
MID-AMERICA APARTMENTS L	210,000
MIDAMERICAN ENERGY CO	1,090,000
MIDAMERICAN ENERGY CO	730,000
MISSISSIPPI DEVELOPMENT BANK	3,000,000
MITSUBISHI UFJ FIN GRP	250,000
MITSUBISHI UFJ FIN GRP	380,000
MITSUBISHI UFJ FIN GRP	580,000
MITSUBISHI UFJ FIN GRP	480,000
MMAF EQUIPMENT FINANCE LLC	2,265,000
MONONGAHELA POWER CO	1,095,000
MOODYS CORPORATION	1,000,000
MORGAN STANLEY	1,100,000
MORGAN STANLEY	500,000
MORGAN STANLEY	1,100,000
MORGAN STANLEY	3,440,000
MORGAN STANLEY CPAITAL I TR	765,093
MORGAN STANLEY DEAN WITTER	230,000
MORGAN STANLEY DEAN WITTER	1,200,000
MPLX LP	680,000
MPLX LP	140,000
MPLX LP	750,000
MT LEBANON CEDARS KY 223A7	341,262
MUELLER INDUSTRIES INC	110,000
MYLAN LABORATORIES INC	3,135,000
NASDAQ INC	500,000
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
NATIONAL SECS CLEARING	1,000,000
NATIONAL SECS CLEARING	1,000,000
NATIONAT FIN AUTH VA KERNERS	2,490,000
NEW YORK CITY NY TRANSITIONA	750,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
NEW YORK LIFE GLOBAL	3,235,000
NEW YORK LIFE GLOBAL FDG	3,000,000
NEW YORK ST	1,000,000
NEW YORK ST URBAN DEV CORP R	1,250,000
NGPL PIPE LLC	2,681,000
NIKE	1,000,000
NORFOLK SOUTHER CORP	3,000,000
NORFOLK SOUTHERN CORP	2,288,000
NORFOLK SOUTHERN CORPORATION	580,000
NORTHAMPTON CNTY PA	1,470,000
NORTHERN STATES POWER	607,000
NORTHROP GRUMMAN CORP	750,000
NORTHROP GRUMMAN CORP	2,000,000
NORTHROP GRUMMAN CORP	3,000,000
NORTHROP GRUMMAN CORP	4,000,000
NORTHWESTERN MUTUAL GLBL	550,000
NORTHWESTERN MUTUAL LIFE	500,000
NORTHWESTERN MUTUAL LIFE	1,832,000
NORTHWESTERN UNIVERSITY	2,640,000
NTC CAPITAL I	2,710,000
NTT FINANCE CORP	920,000
NUCOR CORP	2,000,000
NUTRIEN LTD	80,000
NUTRIEN LTD	3,000,000
NXP BV	2,815,000
NY & PRESBYTERIAN HOSPIT	600,000
NY & PRESBYTERIAN HOSPIT	400,000
NYC TRANSITIONAL FIN	10,205,000
NYC TRANSITIONAL FIN	2,000,000
NYC TRANSITIONAL FIN	5,000,000
NYU HOSPITALS CENTER	1,465,000
OCCIDENTAL PETROLEUM COR	670,000
OHANA MILITARY COMM. LLC	4,630,223
OHIO ST HOSP FAC REVENUE	775,000
OHIO ST NATURAL RESOURCES	1,000,000
OHIO ST UNIV	1,260,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
OHIO ST UNIV	190,000
OHIOHEALTH CORP	365,000
OHLONE CA CMNTY CLG DIST	620,000
OKLAHOMA GAS & ELECTRIC NOTE	2,000,000
OMAHA PUBLIC FACILITIES	700,000
ONCOR ELECTRIC DELIVERY	650,000
ORACLE CORP	1,200,000
ORACLE CORP	640,000
ORACLE CORP	840,000
ORACLE CORP	1,000,000
ORACLE CORP	4,000,000
ORACLE CORP	2,000,000
ORACLE CORP	3,000,000
ORACLE CORP	4,000,000
OREGON ST	1,000,000
OREGON ST	500,000
OSHKOSH CORP	350,000
OTIS WORLDWIDE CORP	730,000
OVERSEAS PRIVATE INVESTMENT	781,556
PACIFIC GAS & EL	3,364,000
PACIFICORP	500,000
PACIFICORP	385,000
PACIFICORP	2,425,000
PACKAGING CORP OF AMERIC	280,000
PACKAGING CORP OF AMERIC	621,000
PADUCAH KY ISD 6/1/27	3,950,000
PARKER HANNIFIN CORP	3,000,000
PARKER-HANNIFIN CORPORATION	960,000
PARTNERS HEALTHCARE SYST	1,260,000
PECO ENERGY CO	1,100,000
PENNSYLVANIA ST HGR EDUCTNL	1,440,000
PEPSICO	7,000,000
PERNOD RIC INTL FIN LLC	310,000
PETROLEOS MEXICANOS	825,000
PETROLEOS MEXICANOS	555,000
PFIZER INC	2,000,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
PHILLIPS 66	280,000
PHILLIPS 66	1,200,000
PHILLIPS 66 PARTNERS LP	886,000
PHILLIPS 66 PARTNERS LP	2,017,000
PHILLIPS 66 PARTNERS LP	280,000
PIEDMONT NATURAL GAS NOTES	2,000,000
PIONEER NATURAL RESOURCE	1,400,000
PIPELINE FUNDING CO	9,008,000
PITTSBURGH & ALLEGHENY CO PA	1,195,000
PLAINS ALL AMERICAN PIPELINE	700,000
PNC BANK NA	600,000
PNC BANK NA	410,000
PNC BANK NA	775,000
PNC CAPITAL TRUST C	4,294,000
PPG INDUSTRIES	5,000,000
PPG INDUSTRIES INC	600,000
PPG INDUSTRIES INC	240,000
PPG INDUSTRIES INC	420,000
PPL ELECTRIC UTILITIES	500,000
PRES & FELLOWS OF HARVARD	270,000
PRINCETON UNIVERSITY	750,000
PRINCETON UNIVERSITY	1,000,000
PROCTER & GAMBLE CO	3,000,000
PROCTER & GAMBLE CO	3,000,000
PROVINCE OF ALBERTA	4,000,000
PROVINCE OF ALBERTA	4,000,000
PROVINCE OF BRITISH COLUMBIA	4,459,000
PUBLIC SERVICE ELECTRIC & GA	1,000,000
RABOBANK NEDERLAND	3,022,000
RAYONIER INC	1,000,000
RAYTHEON TECH CORP	530,000
RAYTHEON TECH CORP	2,000,000
REALTY INCOME CORP	1,938,000
REALTY INCOME CORP	359,000
REGIONS BANK SUB NOTES	5,000,000
REGIONS FINANCIAL CORP	830,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
RELX CAPITAL INC	510,000
RELX CAPITAL INC	780,000
RELX CAPITAL INC	40,000
REPUBLIC OF COLUMBIA	1,705,000
REPUBLIC OF PERU	4,201,000
REYNOLDS AMERICAN INC	2,446,000
RICHLAND CNTY SC SCH DIST #1	1,100,000
RIVER CITY INC PARKING AUTH	710,000
RIVER CITY INC PARKING AUTH	730,000
RIVER CITY PARKING AUTH	685,000
ROCHESTER GAS & ELECTRIC	1,820,000
ROCHESTER GAS & ELECTRIC	150,000
ROGERS COMMUNICATIONS INC	940,000
ROLLS-ROYCE PLC	500,000
ROPER TECHNOLOGIES INC	560,000
ROPER TECHNOLOGIES INC	570,000
ROPER TECHNOLOGIES INC	2,943,000
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 DIEGO CA CMNTY CLG DIST	1,945,000
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 CLARITA CA CMNTY CLG D	1,000,000
SANTA ROSA LEASING LLC	500,538
SBA PARTICIPATION CERTIFICAT	1,805,961
SBA PARTICIPATION CERTIFICAT	1,735,865
SBA PARTICIPATION CERTIFICAT	2,280,600
SBA PARTICIPATION CERTIFICAT	1,630,915
SBA PARTICIPATION CERTIFICAT	1,399,254
SBA PARTICIPATION CERTIFICAT	584,498
SBA PARTICIPATION CERTIFICAT	784,668

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
SBA PARTICIPATION CERTIFICAT	905,059
SBA PARTICIPATION CERTIFICAT	1,656,759
SBAP 2005-20L 1	353,824
SBAP 2006-20H 1	410,058
SBAP 2006-20I 1	49,344
SBAP 2006-20J 1	344,054
SBAP 2007-20B 1	179,365
SBAP 2007-20I 1	194,498
SBAP 2008-20B 1	440,566
SBAP 2008-20C 1	341,480
SCHLUMBERGER INVESTMENT	1,300,000
SEMPRA ENERGY	245,000
SEMT	318,231
SHELL INTERNATIONAL FIN	555,000
SHELL INTERNATIONAL FIN	690,000
SHELL INTERNATIONAL FIN	240,000
SHELL INTERNATIONAL FIN	7,000,000
SHERWIN-WILLIAMS CO	620,000
SHERWIN-WILLIAMS CO	800,000
SHERWIN-WILLIAMS CO/THE	2,604,000
SIEMENS FINANCIERINGSMAT	950,000
SIEMENS FINANCIERINGSMAT	970,000
SIMON PROPERTY GROUP	400,000
SMALL BUSINESS ADMINISTRATIO	1,324,983
SMALL BUSINESS INVESTMENT CO	651,466
SMALL BUSINESS INVESTMENT CO	614,708
SMALL BUSINESS INVESTMENT CO	515,587
SMALL BUSINESS INVESTMENT CO	1,350,794
SMALL BUSINESS INVESTMENT CO	3,145,983
SMALL BUSINESS INVESTMENT CO	1,742,593
SMALL BUSINESS INVESTMENT CO	1,340,000
SNAP-ON INC	2,500,000
SONOCO PRODUCTS CO	1,000,000
SONOCO PRODUCTS CO	2,000,000
SOUTH CAROLINA STUDENT LOAN	1,084,593
SOUTHERN BAPTIST HOSPITA	750,000



**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
SOUTHERN CALIFORNIA EDISON	680,000
SOUTHERN CALIFORNIA EDISON	801,000
SOUTHERN CALIFORNIA EDISON	550,000
SOUTHERN NATURAL GAS	1,000,000
SOUTHTRUST BANK BIRMINGHAM N	2,000,000
SOUTHTRUST BANK BIRMINGHAM N	2,000,000
STAFFORD TX MUNI SCH DIST	1,300,000
STANFORD HEALTH CARE	715,000
STANLEY BLACK & DECKER I	1,100,000
STARBUCKS CORP	497,000
STARBUCKS CORP	1,772,000
STATE OF WISCONSIN	1,000,000
STATE OF WISCONSIN	500,000
STORE CAPITAL CORP	2,034,000
STORE CAPITAL CORP	607,000
STRYKER CORP	3,000,000
STRYKER CORP	1,000,000
SUMITOMO MITSUI FINL GRP	1,140,000
SUMITOMO MITSUI FINL GRP	810,000
SUNTRUST BANKS INC DEBS	6,000,000
SUNTRUST BANKS INC SUB NOTES	3,500,000
SUNTRUST CAPITAL I	5,089,000
SYSCO CORP	2,138,000
TAGUA LEASING LLC	836,317
TEACHERS INSUR & ANNUITY	1,300,000
TEXAS HEALTH RESOURCES	800,000
TEXAS INSTRUMENTS	3,000,000
TEXAS INSTRUMENTS	5,000,000
TEXAS INSTRUMENTS INC	2,000,000
TEXAS INSTRUMENTS INC	1,500,000
TEXAS ST	1,000,000
TEXAS ST A & M UNIV SYS BRD	550,000
TEXAS ST PUBLIC FIN AUTH	1,015,000
TEXAS ST TRANSPRTN COMMISSIO	500,000
T-MOBILE USA INC	3,457,000
TORONTO DOMINION BANK	3,335,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
TOWD POINT MORTGAGE TRUST	666,628
TOWD POINT MORTGAGE TRUST	1,637,074
TOWNLEY PARK LEX KY	7,000,000
TOWNLEY PARK LEX KY	3,000,000
TOWNLEY PARK LEX KY	10,000,000
TOYOTA	1,000,000
TOYOTA	2,000,000
TOYOTA	3,000,000
TOYOTA AUTO LOAN EXTENDED NO	2,805,000
TOYOTA MOTOR CREDIT CORP	790,000
TOYOTA MOTOR CREDIT CORP	2,000,000
TOYOTA MOTOR CREDIT CORP	2,000,000
TRANS-ALLEGHENY INTERSTA	1,305,000
TRANSCONT GAS PIPE LINE	389,000
TRANSCONTINENTAL GAS PIPE LI	1,760,000
TREASURY BOND	4,000,000
TRUIST BANK	700,000
TSMC GLOBAL LTD	1,080,000
TTX CO	3,000,000
TX ST. TRANS. COMM.	350,000
TYCO ELECTRONICS GROUP S	858,000
TYSON FOODS INC	1,458,000
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	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	5,000,000
U S TREASURY	40,000,000
U S TREASURY	2,000,000
U S TREASURY	3,000,000
U S TREASURY	5,000,000
U S TREASURY	5,000,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
U S TREASURY	9,000,000
U S TREASURY	55,000,000
U S TREASURY	20,125,000
U S TREASURY	32,335,000
U S TREASURY	8,460,000
U S TREASURY	65,945,000
U S TREASURY	6,230,000
U S TREASURY	35,391,000
U S TREASURY	26,975,000
U S TREASURY	22,530,000
U S TREASURY	11,105,000
U S TREASURY	6,000,000
U S TREASURY BONDS	22,000,000
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
UBS GROUP AG	1,000,000
UBS GROUP FUNDING SWITZE	685,000
UBS GROUP FUNDING SWITZE	1,050,000
UDR INC	700,000
UNION ELECTRIC CO	570,000
UNION PACIFIC CORP	3,016,000
UNION PACIFIC CORP	1,000,000
UNION PACIFIC CORPORATION	1,000,000
UNION PACIFIC CORPORATION	600,000
UNITED MEXICAN STATES	1,977,000
UNITED PARCEL SERVICE	2,000,000
UNITED PARCEL SERVICE	4,500,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
UNITED STATES TREASURY	6,025,000
UNITED STATES TREASURY	3,500,000
UNITED STATES TREASURY	5,700,000
UNITED STATES TREASURY	10,515,000
UNITED STATES TREASURY	6,345,000
UNITED STATES TREASURY	30,095,000
UNITED STATES TREASURY	17,275,000
UNITED STATES TREASURY	9,566,000
UNITED STATES TREASURY	16,885,000
UNITED STATES TREASURY	20,000,000
UNITED STATES TREASURY	10,000,000
UNITED STATES TREASURY	20,000,000
UNITED STATES TREASURY	6,000,000
UNITED STATES TREASURY	7,000,000
UNITED STATES TREASURY NOTES	20,000,000
UNITED TECHNOLOGIES CORP NOT	5,000,000
UNITEDHEALTH GROUP INC	1,000,000
UNITEDHEALTH GROUP INC	2,189,000
UNITEDHEALTH GROUP INC	667,000
UNIV OF NEW MEXICO NM	1,500,000
UNIV OF NORTH CAROLINA NC AT	1,255,000
UNIV OF NORTH CAROLINA NC AT	805,000
UNIV OF NORTH CAROLINA NC AT	500,000
UNIV OF PITTSBURGH PA HGR ED	1,000,000
UNIV OF SOUTHERN CALIFOR	2,144,000
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	4,500,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
US BANCORP	2,000,000
US BANCORP	4,500,000
US BANCORP	2,000,000
US TREASURY	5,350,000
US TREASURY	26,875,000
US TREASURY	17,500,000
US TREASURY	27,000,000
US TREASURY	21,485,000
US TREASURY	18,500,000
US TREASURY	17,000,000
US TREASURY	17,000,000
US TREASURY	23,000,000
US TREASURY	9,000,000
US TREASURY	12,500,000
US TREASURY	11,000,000
US TREASURY	25,000,000
US TREASURY	3,000,000
US TREASURY	6,000,000
US TREASURY	9,000,000
US TREASURY	20,000,000
US TREASURY	4,000,000
US TREASURY BOND	8,000,000
US TREASURY BOND	9,000,000
US TREASURY BOND	10,000,000
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
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	15,000,000
US TREASURY N/B	35,000,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
US TREASURY N/B	15,000,000
US TREASURY N/B	5,000,000
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	15,000,000
US TREASURY N/B	10,000,000
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	3,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	4,000,000
US TREASURY N/B	25,000,000
US TREASURY N/B	45,000,000
US TREASURY N/B	20,000,000
US TREASURY N/B	92,515,000
US TREASURY N/B	10,760,000
US TREASURY N/B	10,700,000
US TREASURY N/B	35,255,000
US TREASURY NOTE	3,000,000
USAA CAPITAL CORP	3,000,000
USAA CAPITAL CORP	1,000,000
USAA CAPITAL CORP	3,000,000
USAA CAPITAL CORP	1,000,000
USAA CAPITAL CORP	7,167,000
USAA CAPITAL CORP	1,000,000
UST 4.375 5/15/2041	3,000,000
VALERO	2,000,000
VALMONT INDUSTRIES INC.	615,000
VENTAS REALTY LP/CAP CRP	650,000
VENTAS REALTY LP/CAP CRP	670,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
VERIZON COMMUNICATIONS	1,640,000
VERIZON COMMUNICATIONS	600,000
VERIZON COMMUNICATIONS	1,250,000
VERIZON COMMUNICATIONS	4,037,000
VERIZON COMMUNICATIONS INC	783,000
VERMONT ST HSG FIN AGY PROPE	100,000
VETERNAL AFFAIRS MUNI	2,000,000
VETERNAL AFFAIRS MUNI	6,000,000
VIACOMCBS INC	2,066,000
VIRGINIA ELECTRIC & POWER	2,100,000
VIRGINIA ST HSG DEV AUTH SER	645,466
VISA INC	2,000,000
VISA INC	2,000,000
VISA INC	4,000,000
VISA INC	3,000,000
VISA INC	2,000,000
VISA INC	2,056,000
VISA INC.	4,000,000
VODAFONE GROUP PLC	800,000
VOLKSWAGEN GROUP AMERICA	320,000
VOYA CLO LTD 20192A	2,990,000
VULCAN MATERIALS CO	2,193,000
WABTEC	3,000,000
WACHOVIA CORP BANK NOTES	2,000,000
WALGREENS BOOTS ALLIANCE	3,500,000
WALLGREENS BOOTS ALLIANCE	1,000,000
WAL-MART	3,054,000
WALMART INC	6,000,000
WALMART INC	5,000,000
WALMART INC	6,000,000
WALT DISNEY CO	8,000,000
WALT DISNEY CO	2,000,000
WALT DISNEY CO	3,000,000
WALT DISNEY COMPANY	800,000
WASHINGTON ST GO 8/1/21	5,000,000
WASTE MANAGEMENT INC	3,610,000

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Fixed Income**

Description	Par Amount
WELLS FARGO & CO	3,426,000
WELLS FARGO BANK	3,000,000
WELLTOWER INC	890,000
WELLTOWER INC	740,000
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	630,000
WISCONSIN ENERGY CORP	5,029,000
WISCONSIN P&L	550,000
WORLD OMNI AUTOMOBILE LEASE	102,224
XYLEM INC	716,000
XYLEM INC	1,765,000
YSLETA TX INDEP SCH DIST	1,075,000



**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Additional Categories**

Description	Capital Contributed
ADIENT US LLC	801,000
ALCOA NEDERLAND HOLDING	970,000
ALCOA NEDERLAND HOLDING	250,000
ALCOA NEDERLAND HOLDING	1,086,000
ALLISON TRANSMISSION INC	3,138,646
ARCONIC ROLLED PRODUCTS	265,625
AVENUE CAPITAL SPECIAL SIT.	1
BABSON CAPITAL EUROPEAN LOAN	96,879,417
BALL CORP	707
BALL CORP	1,291,615
BEACON ESCROW CORP	773,663
BERRY GLOBAL INC	1,589,250
BLACK KNIGHT INFOSERV LL	102,376
BLACK KNIGHT INFOSERV LL	331,646
BLACK KNIGHT INFOSERV LL	1,512,860
BLACK KNIGHT INFOSERV LL	1,019,550
BOEING CO	1,120,178
BOEING CO	473,004
BOOZ ALLEN HAMILTON INC	1,557,010
BRINK'S CO/THE	720,000
BRINK'S CO/THE	968,000
BRINK'S CO/THE	1,007,550
BROOKFIELD RESID PROPERT	998,050
CCO HLDGS LLC/CAP CORP	1,439,041
CCO HLDGS LLC/CAP CORP	1,058,050
CCO HLDGS LLC/CAP CORP	527,250
CHENIERE ENERGY INC	778,125
CHURCHILL DOWNS INC	978,105
CHURCHILL DOWNS INC	1,571,250
COGENT COMMUNICATIONS GR	616,800
COGENT COMMUNICATIONS GR	904,684
COLFAX CORP	1,043,000
COLUMBIA SECURITIES	192,209,494
COMPASS MINERALS INTERNA	518,310
COMPASS MINERALS INTERNA	1,072,500
CREDIT ACCEPTANCE CORP	1,065,090

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Additional Categories**

Description	Capital Contributed
DELTA AIR LINES INC	961,000
DELTA AIRLINES INC	1,097,030
ELANCO ANIMAL HEALTH INC	517,500
ELANCO ANIMAL HEALTH INC	1,180,050
EQM MIDSTREAM PARTNERS L	1,109,550
FAIR ISAAC CORP	2,477,594
FIRST CASH INC	2,015,450
FIRSTCASH INC	1,518,075
FORESTAR GROUP INC	746,250
FT. WASH HIGH YIELD BOND FUND	311,927,935
GARTNER INC	250,000
HCA INC	1,191,350
HIGHBRIDGE SPECIALTY LOAN II	5,299,362
HILLENBRAND INC	1,074,000
HILLENBRAND INC	1,000,000
HILL-ROM HOLDINGS INC	1,422,020
HILL-ROM HOLDINGS INC	508,740
HILL-ROM HOLDINGS INC	914,419
HOWARD HUGHES CORP	2,565,470
INTERNATIONAL GAME TECHNOLOG	1,027,550
IRON MOUNTAIN INC	1,574,150
IRON MOUNTAIN INC	1,052,500
IRON MOUNTAIN INC	1,035,050
IRON MOUNTAIN INC	510,615
KOHL'S CORPORATION	1,493,715
LAMAR MEDIA CORP	500,000
LAMB WESTON HLD	929,810
LAMB WESTON HLD	1,045,000
LAMB WESTON HLD	1,031,050
LGI HOMES INC	2,635,735
LIVE NATION INC	1,016,050
LORD ABBETT SECURITIES	94,094,815
MARATHON EUR. CREDIT III	68,120,819
MARATHON EUROPEAN CREDIT II	14,695,623
MARATHON/KTRS CREDIT FUND	380,433,819
MATCH GROUP HLD II LLC	1,213,246

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Additional Categories**

Description	Capital Contributed
MATCH GROUP INC	1,365,000
MATCH GROUP INC	1,022,400
MSCI INC	774,336
MSCI INC	1,584,075
MUELLER WATER PRODUCTS	1,032,000
MUELLER WATER PRODUCTS	1,044,050
NA UNITED RENTALS	475,000
NA UNITED RENTALS	1,575,000
NATIONSTAR MTG HLD INC	2,179,550
NATIONSTAR MTG HLD INC	2,057,550
NCR CORP	1,047,000
NETFLIX INC	1,417,950
NEXSTAR ESCROW INC	2,969,145
NEXSTAR ESCROW INC	531,025
NMI HOLDINGS	3,040,490
OAKTREE EURO CAPITAL SOLUTIO	24,963,802
OAKTREE EUROPEAN DISLOCATION	4,246,788
OAKTREE OPPORTUNITIES IX	36,507,510
OAKTREE OPPORTUNITIES X	22,316,768
OAKTREE XB	33,416,131
PATRICK INDUSTRIES INC	470,000
PATRICK INDUSTRIES INC	277,063
PATRICK INDUSTRIES INC	1,658,385
PETSMART INC / PETSMART FINA	1,027,230
POST HOLDINGS INC	530,500
POST HOLDINGS INC	1,000,000
QUICKEN LOANS INC	1,118,639
QUICKEN LOANS INC	655,000
QUICKEN LOANS INC	1,057,550
QVC INC	1,052,050
RITCHIE BROS AUCTIONEERS	618,600
SALLY HOLDINGS/SALLY CAP	592,233
SCIENTIFIC GAMES INTERNA	990,000
SERVICE CORP INTL	3,544,075
SERVICE CORP INTL	1,020,000
SERVICEMASTER COMPANY LL	2,758,248

**Teachers' Retirement System of the State of Kentucky  
Retirement Annuity Trust Investment Holdings  
March 31, 2021**

**Additional Categories**

Description	Capital Contributed
SHENKMAN SECURITIES	277,529,743
SILGAN HOLDINGS INC	1,239,084
SILGAN HOLDINGS INC	568,932
SIRIUS XM RADIO INC	1,063,050
SIRIUS XM RADIO INC	1,057,550
SIRIUS XM RADIO INC	1,045,050
SIRIUS XM RADIO INC	1,028,050
SPIRIT AEROSYSTEMS INC	523,275
SS&C TECHNOLOGIES INC	2,917,040
SS&C TECHNOLOGIES INC	684,208
TRANSDIGM INC	1,033,675
TRANSDIGM INC	1,706,562
VALVOLINE INC	1,065,000
VALVOLINE INC	1,621,075
VERISIGN INC	1,974,564
WESTERN MIDSTREAM OPERAT	1,260,060
WESTERN MIDSTREAM OPERAT	1,101,750
WILLIAM CARTER	1,063,000
WILLIAM CARTER	1,132,114
WINNEBAGO INDUSTRIES	250,000
WINNEBAGO INDUSTRIES	258,058
WINNEBAGO INDUSTRIES	1,074,300
WOLVERINE WORLD WIDE	615,420

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Alternative Investments**

Description	Capital Contributed
ACTIS GLOBAL FUND IV	35,052,048
ALINDA INFRASTRUCTURE FD II	11,228,611
APAX DIGITAL FUND	7,319,421
APAX IX PENSION	22,512,773
APAX VIII, L.P.	4,974,455
APAX X PENSION	3,430,996
AUDAX MEXXANINE FUND III, L.	2,326,570
AUDAX MEZZANINE FUND IV	12,335,442
AUDAX PRIVATE EQUITY FD IV	1
AUDAX PRIVATE EQUITY FD V	9,191,677
AUDAX PRIVATE EQUITY FUND VI	6,905,787
CAPITAL SOUTH PARTNERS FD II	1,950,333
CARLYLE ASIA PARTNERS V	15,913,093
CARLYLE EUROPE PARTNERS IV,	18,886,949
CARLYLE EUROPE PARTNERS V	13,946,620
CARLYLE GLOBAL FIN. II	1
CARLYLE GLOBAL FINANCIAL III	42,141,050
FORT WASHINGTON IX PENSION	22,922,155
FORT WASHINGTON PRIVATE EQUI	3,145,325
FORT WASHINGTON VIII	21,152,660
FT WASHINGTON X	6,733,643
FT. WASHINGTON IX-K PENSION	21,143,032
GAVEA INVESTMENT FUND V	5,799,343
GAVEA INVESTMENT FUND V PLUS	3,178,994
HANCOCK BLUEGRASS LLC-OREGON	1
HELLMAN & FRIEDMAN VII	1
HELLMAN & FRIEDMAN VIII	34,591,424
IFM GLOBAL INFRASTRUCTURE	133,065,278
JP MORGAN MARITIME FUND	36,744,749
JPM GLOBAL TRANSPORT INCOME	69,155,447
JPM MARTIME FUND II	5,113,837
KKR & CO EUROPEAN FUND III	10,877,067
KKR & CO EUROPEAN FUND IV	30,827,919
KKR & CO FUND 2006	8,085,038
KKR AMERICAS XII	24,009,163
KKR EURO FUND V	18,087,753

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Alternative Investments**

Description	Capital Contributed
LANDMARK EQUITY PARTNERS XIV	3,206,895
LANDMARK PE XVI	16,266,830
LANDMARK XV	10,364,691
LEXINGTON CAPITAL PARTNERS I	14,237,004
LEXINGTON CAPITAL PARTNERS V	23,027,785
LEXINGTON CAPITAL, PARTNERS V	11,194,899
LS HIWASSEE CASH BALANCES	63,036
LS MICHIGAN CASH BALANCES	528,299
LST MAGNOLIA CASH BALANCES	694,904
LST MAGNOLIA CUT CO, INC	149,173
MOLPUS LAKE SUPERIOR HIWASSE	8,934,228
MOLPUS LAKE SUPERIOR MAGNOLI	68,291,071
MOLPUS LAKE SUPERIOR MICHIGA	74,141,605
MOLPUS-SEVEN STATES LLC	29,946,698
NATURAL GAS PARTNERS X	15,492,213
NATURAL RESOURCES XI	33,451,031
NATURAL RESOURCES XII	25,584,157
OAKTREE EURO PRINCIPAL FUND	11,840,200
OAKTREE EUROPEAN PRINCIPAL I	15,617,976
OAKTREE EUROPEAN PRINCIPAL I	36,247,825
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE IV	17,999,295
OAKTREE MEZZANINE V	11,511,281
PUBLIC PENSION CAPITAL	20,305,478
RIVERSTONE GLOBAL E&P FUND V	19,023,227
RIVERSTONE VI	43,836,647
RIVERSTONE/CARTYLE E&P FUND	533,992
STEPSTONE PIONEER III (PARIS	12,384,403

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Real Estate**

Description	Par Amount
AG NET LEASE FUND III	36,692,395
AG NET LEASE IV	13,353,168
BLACKSTONE IX	15,438,900
BLACKSTONE REALTY PARTNERS V	15,779,881
BLACKSTONE REALTY PARTNERS V	30,502,817
CARLYLE PROPERTY INVESTORS	55,050,524
CARLYLE REALTY PARTNERS VI	5,471,984
CARLYLE REALTY PARTNERS VII	12,077,343
CARLYLE REALTY VIII	15,140,299
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	15,692,448
LANDMARK REAL ESTATE VIII	16,655,523
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	290,944,599
RITE AID HORSE CAVE KY	370,000
ROCKWOOD CAPITAL REAL ESTATE	5,170,355

**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Real Estate**

Description	Par Amount
ROCKWOOD REAL ESTATE FUND X	33,363,233
ROCKWOOD REAL ESTATE FUND XI	30,040,290
SAM'S WAREHOUSE PADUCAH KY	3,600,000
TA CORE REALTY FUND	129,926,419
TA REALTY ASSOC XII	23,000,560
TA REALTY ASSOCIATES FUND X	7,609,860
TA REALTY FUND XI	37,622,194
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



**Teachers' Retirement System of the State of Kentucky**  
**Retirement Annuity Trust Investment Holdings**  
**March 31, 2021**

**Real Estate**

Description	Par Amount
WALGREEN'S STORE LOWELL IN	3,140,000
WALGREEN'S STORE MUNCIE IN	4,050,000
WALGREEN'S STORE MUNCIE IN	3,815,000
WALGREEN'S STORE MUSKEGON MI	3,736,000
WALGREEN'S STORE NASHVILLE T	2,588,000
WALGREEN'S STORE NASHVILLE T	3,545,000
WALGREEN'S STORE NASHVILLE T	3,818,000
WALGREEN'S STORE NEW ALBANY	3,835,000
WALGREEN'S STORE PLAINFIELD	3,620,000
WALGREEN'S STORE PROSPECT KY	4,855,000
WALGREEN'S STORE RED BANK TN	3,018,000
WALGREEN'S STORE SAGINAW MI	4,959,000
WALGREEN'S STORE SMYRNA TN	3,770,000
WALGREEN'S STORE SOMERSET KY	3,568,549
WAL-MART STORE ASHEVILLE NC	24,555,000
WAL-MART STORE COVINGTON VA	9,176,000
WAL-MART STORE HARDINSBURG K	960,100
WAL-MART STORE JEFFERSON CIT	8,599,000
WAL-MART STORE LAFAYETTE TN	10,379,000
WAL-MART STORE LENOIR CITY T	11,181,000
WAL-MART STORE PRINCETON KY	2,913,682
WAL-MART STORE VINCENNES IN	11,920,000
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 the State of Kentucky  
Retirement Annuity Trust Investment Holdings  
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**Cash/Cash Equivalents**

Description	Par Amount
CASH - CASH MGMT SECURITIES	3
CASH POOL UNITS	1,203,744,371