

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
10X GENOMICS INC	59,205
3D SYSTEMS CORP	35,800
3M CO	42,234
8X8 INC	28,498
A O SMITH	9,244
A P MOLLER MAERSK A S	224,450
A10 NETWORKS INC COMMON STOC	11,300
AAON INC	11,842
AAR CORP	10,196
AARON'S CO INC	11,599
ABBOTT LABS	133,172
ABBOTT LABS	62,261
ABBVIE INC	134,455
ABBVIE INC	1
ABBVIE INC	197,960
ABBVIE INC	210,716
ABERCROMBIE & FITCH CO CL A	17,612
ABIOMED INC	29,967
ABIOMED INC	3,081
ABM INDUSTRIES INC	20,492
ACADEMY SPORTS AND OUTDOORS	25,700
ACADIA HEALTHCARE CO INC	12,013
ACADIA REALTY TRUST	22,042
ACCENTURE PLC	48,102
ACI WORLDWIDE INC	13,344
ACLARIS THERAPEUTICS	54,011
ACTIVISION BLIZZARD INC	56,848
ACUITY BRANDS INC	5,500
ADAPTHEALTH CORP	24,058
ADDUS HOMECARE CORP	4,300
ADIDAS AG G	33,000
ADIENT PLC	12,700
ADOBE SYSTEMS INC	35,589
ADOBE SYSTEMS INC	36,251
ADTALEM GLOBAL ED INC	12,989
ADTRAN HOLDINGS INC	13,547

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Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
ADVANCE AUTO PARTS	4,708
ADVANCED ENERGY INDUSTRIES I	10,835
ADVANCED MICRO DEVICES	122,761
ADVANCED MICRO DEVICES	223,059
ADVANCED MICRO DEVICES	164,497
ADVANCED MICRO DEVICES	83,666
ADVANSIX INC	8,035
AECOM	20,291
AEGON NV AMERICAN REG SHR NL	664,100
AERCAP HOLDINGS NV	255,860
AEROJET ROCKETDYNE HOLDINGS	20,864
AEROVIRONMENT INC	6,139
AES CORP	48,042
AFFILIATED MANAGERS GROUP	6,000
AFFIRM HLDGS INC	137,555
AFLAC INC	43,616
AGCO CORP	8,486
AGILENT TECHNOLOGIES INC A	22,273
AGILYSYS INC	5,800
AGREE REALTY CORP	20,663
AGREE REALTY CORP	26,452
AIR PRODUCTS AND CHEMICALS	16,959
AIRBNB INC	44,343
AKAMAI TECHNOLOGIES INC	11,523
AKAMAI TECHNOLOGIES INC	166,000
AKAMAI TECHNOLOGIES INC	164,818
ALARM.COM HLDS INC	12,655
ALARM.COM HLDS INC	17,975
ALASKA AIR GROUP INC	8,608
ALBANY INTERNATIONAL CORP CL	8,567
ALBERMARLE CORP	8,914
ALCOA CORP ORP	26,000
ALEXANDER & BALDWIN INC	19,900
ALEXANDRIA REAL ESTATE EQUIT	10,799
ALIBABA GROUP HLDG LTD	60,290
ALIGN TECHNOLOGY INC	5,367

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Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
ALLEGHANY CORP	1,984
ALLEGHENY TECHNOLOGIES INC	2,000
ALLEGHENY TECHNOLOGIES INC	32,935
ALLEGIANCE BANCSHARES INC	5,800
ALLEGIANT TRAVEL CO	3,726
ALLEGION PUB LTD CO	6,548
ALLETE INC	6,700
ALLETE INC	18,649
ALLIANT ENERGY CORP	18,196
ALLSCRIPTS HEALTHCARE SOLUTI	40,090
ALLSTATE CORP	19,993
ALLSTATE CORP	156,463
ALMO GROUP INC	2,892
ALNYLAM PHARMACEUTIC	7,666
ALNYLAM PHARMACEUTICALS INC	43,862
ALPHA & OMEGA SEMICONDUCTOR	4,500
ALPHABET INC/CA	409,343
ALPHABET INC/CA	455,968
ALPHABET INC/CA	402,320
ALPHABET INC/CA	182,280
ALPHABET INC/CA	161,000
ALPHABET INC/CA	215,600
ALPHABET INC/CA	81,480
ALPHABET INC/CA	291,700
ALTRA INDUSTRIAL MOTION CORP	35,361
ALTRIA GROUP INC	136,944
ALTRIA GROUP INC	455,500
ALTUS POWER INC	101,749
AMANDA HOFFLER PROPERTIES IN	12,960
AMAZON.COM INC	142,380
AMAZON.COM INC	674,006
AMAZON.COM INC	516,660
AMAZON.COM INC	207,660
AMAZON.COM INC	240,600
AMBAC FINANCIAL GROUP INC	10,700
AMC NETWORKS INC	8,400

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Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
AMCOR PLC	108,907
AMDOCS LTD	217,850
AMEDISYS INC	4,400
AMEDISYS INC	4,271
AMERCO	10,642
AMEREN CORP	18,774
AMERICAN AIRLS GROUP INC	47,224
AMERICAN ASSETS TRUST	14,094
AMERICAN AXLE & MANUFACTURE	32,336
AMERICAN EAGLE OUTFITTERS IN	32,859
AMERICAN ELECTRIC POWER	39,067
AMERICAN ELECTRIC POWER	64,235
AMERICAN EQUITY INVESTMENT L	23,456
AMERICAN EXPRESS CO	45,271
AMERICAN EXPRESS CO	134,970
AMERICAN EXPRESS CO	82,642
AMERICAN FINANCIAL GROUP INC	9,431
AMERICAN INTERNATIONAL GROUP	57,598
AMERICAN STATES WATER CO	10,299
AMERICAN TOWER CORPORATION	35,405
AMERICAN TOWER CORPORATION	66,326
AMERICAN VANGUARD CORP	8,086
AMERICAN WATER WORKS CO	13,489
AMERICAN WOODMARK CORP	5,388
AMERICA'S CAR-MART INC	1,800
AMERIPRISE FINANCIAL INC	8,047
AMERIPRISE FINANCIAL INC	95,270
AMERIPRISE FINANCIAL INC	76,763
AMERIS BANCORP	20,959
AMERISAFE INC	5,480
AMERISAFE INC	21,525
AMERISOURCEBERGEN CORP	11,820
AMETEK INC	16,679
AMETEK INC	102,271
AMETEK INC	63,658
AMGEN INC	40,679

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Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
AMGEN INC	91,330
AMKOR TECHNOLOGY INC	19,000
AMN HEALTHCARE SERVICES INC	13,359
AMPHASTAR PHARMACEUTICALS IN	10,331
AMPHENOL CORP CL A	45,283
ANALOG DEVICES	39,528
ANDERSONS INC	8,800
ANGIODYNAMICS INC	9,697
ANGLO AMERN PLC	361,880
ANI PHARMACEUTICALS INC	2,005
ANIKA THERAPEUTICS INC	3,281
ANNALY CAPITAL MANAGEMENT IN	20,100
ANSYS INC	6,373
ANTERO MIDSTREAM CORP	51,900
ANTHEM INC.	18,250
ANTHEM INC.	37,550
ANTHEM INC.	48,860
AON PLC	16,041
AON PLC	30,000
APA CORP	26,674
APA CORP	137,219
APARTMENT INCOME REIT CORP	21,336
APARTMENT INCOME REIT CORP	0
APELLIS PHARMACEUTICALS INC	82,886
APELLIS PHARMACEUTICALS INC	43
APELLIS PHARMACEUTICALS INC	20,873
APOGEE ENTERPRISES INC	8,773
APOLLO COMMERCIAL REAL ESTAT	37,269
APOLLO MEDICAL COMMON STOCK	11,100
APPIAN CORP	86,925
APPLE INC	1,148,780
APPLE INC	592,835
APPLE INC	130,640
APPLE INC	247,589
APPLIED INDUSTRIAL TECHNOLOG	10,978
APPLIED INDUSTRIAL TECHNOLOG	29,819

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Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
APPLIED MATERIALS INC	66,155
APPLIED MATERIALS INC	169,553
APTARGROUP INC	8,340
APTIV PLC	20,603
APTIV PLC	116,942
ARCBEST CORP	7,928
ARCHER-DANIELS MIDLAND	42,628
ARCHROCK INC	36,559
ARCONIC CORP	29,500
ARCOSA INC	14,100
ARCUS BIOSCIENCES INC. COMMO	14,100
ARISTA NETWORKS INC	18,742
ARLO TECHNOLOGIES INC	20,223
ARMOUR RESIDENTIAL REIT INC	23,785
ARMSTRONG WORLD INDS NEW	17,223
ARROW ELECTRONICS INC	10,319
ARROWHEAD PHARMACEUTICALS IN	13,600
ARTHUR J GALLAGHER & CO	15,995
ASBURY AUTOMOTIVE GROUP INC	6,395
ASCENT GLOBAL LOGISTICS INC	164
ASGN INC	7,700
ASGN INC	21,182
ASHLAND GLOBAL HLDGS INC	6,751
ASHTEAD GROUP PLC	53,560
ASPEN TECHNOLOGY INC	3,780
ASSOCIATED BANC CORP	24,931
ASSOCIATED BANC CORP	89,600
ASSURANT INC	4,361
ASSURED GUARANTY LTD	20,000
ASTEC INDUSTRIES INC	6,583
ASTRAZENECA PLC ADR	164,119
ASTRAZENECA PLC ADR	218,190
AT&T INC	541,899
ATLANTIC UNION BANKSHARES CO	50,936
ATLAS AIR WORLDWIDE HLDS INC	7,448
ATMOS ENERGY CORP	10,638

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Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
ATN INTL INC	3,107
AUTODESK INC	16,144
AUTOMATIC DATA PROCESSING IN	31,598
AUTONATION INC	5,855
AUTOZONE INC	1,443
AUTOZONE INC	8,320
AUTOZONE INC	14,140
AVALONBAY COMMUNITIES INC	10,377
AVALONBAY COMMUNITIES INC	29,583
AVANOS MED INC	13,800
AVANTOR INC	447,947
AVERY DENNISON CORP	5,894
AVERY DENNISON CORP	66,400
AVID BIOSERVICES INC COMMON	17,500
AVID TECHNOLOGY INC	10,400
AVIENT CORP	12,338
AVIS BUDGET GROUP INC	4,956
AVISTA CORP	18,894
AVNET INC	14,670
AXA ADR	557,090
AXALTA COATING SYSTEMS LTD	90,332
AXCELIS TECHNOLOGIES INC	10,200
AXCELIS TECHNOLOGIES INC	28,370
AXON ENTERPRISE INC	8,500
AXON ENTERPRISE INC	43,285
AXOS FINANCIAL INC	14,479
AZZ INC	7,134
B&G FOODS INC	19,152
B. RILEY FINANCIAL INC	5,097
BADGER METER INC	8,265
BAIDU INC SPONSORED ADR A	76,610
BAILLIE GIFFORD INTL EAFE FU	92,224,249
BAKER HUGHES A GE CO	76,939
BALCHEM CORP	9,352
BALL CORP	23,085
BANC OF CALIFORNIA INC	12,670

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Retirement Annuity Trust Holdings
Sept. 30, 2022

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Description	Shares / Units
BANCFIRST CORP	5,100
BANCO DO BRASIL S A	443,100
BANCO SANTANDER CENTRAL ADR	4,103,760
BANCORP INC DEL	14,600
BANK MONTREAL QUE	188,360
BANK NEW YORK MELLON CORP	56,129
BANK OF AMERICA CORP	531,609
BANK OF AMERICA CORP	535,170
BANK OF AMERICA CORP	388,321
BANK OF HAWAII CORP	5,227
BANK OZK	16,594
BANKUNITED INC	25,300
BANNER CORP	9,286
BARCLAYS PLC	1,458,600
BARING ALL COUNTRY WORLD	4,100,743
BARNES GROUP INC	13,525
BASF AG ADR	394,610
BATH & BODY WORKS INC	18,016
BAXTER INTERNATIONAL INC	38,297
BAXTER INTERNATIONAL INC	106,484
BECTON DICKINSON	21,687
BECTON DICKINSON	29,584
BED BATH & BEYOND INC	900
BED BATH & BEYOND INC	30,820
BEL FUSE INC CL B	1,600
BELDEN INC	5,741
BELLRING DISTRIBUTION	10,376
BENCHMARK ELECTRONIC INC	10,662
BERKLEY WR CORP	1
BERKLEY WR CORP	14,967
BERKLEY WR CORP	48,382
BERKSHIRE HATHAWAY CL B	137,249
BERKSHIRE HILLS BANCORP INC	13,200
BEST BUY CO INC	15,907
BEST BUY CO INC	259,160
BEST BUY CO INC	174,800

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Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
BIG LOTS INC	9,200
BIGLARI HLDGS INC	4
BIO RAD LABS INC	1,678
BIO RAD LABS INC	28,529
BIOGEN INC	10,744
BIOLIFE SOLUTIONS COMMON STO	8,719
BIOMARIN PHARMACEUTICAL INC	139,471
BIO-TECHNE CORP	2,875
BIO-TECHNE CORP	12,699
BJ'S RESTAURANTS INC	6,806
BJ'S WHOLESALE CLUB HLDGS IN	20,900
BLACK HILLS CORP	8,504
BLACK HILLS CORP	49,755
BLACK HILLS CORP	23,496
BLACK ROCK ACWI EX-US IMI	370,448,731
BLACKBAUD INC	5,820
BLACKROCK INC	11,465
BLOCK H & R	25,200
BLOOMIN BRANDS INC	22,700
BLUCORA INC COM	13,546
BLUEPRINT MEDICINES	17,763
BM TECHNOLOGIES INC	1,180
BNP PARIBAS	550,470
BOEING CO	42,447
BOISE CASCADE CO	12,159
BOISE CASCADE CO	13,111
BOOKING HLDGS INC	3,014
BOOKING HLDGS INC	3,581
BOOT BARN HOLDINGS INC	8,100
BORGWARNER INC	17,299
BOSTON BEER CO INC A	2,758
BOSTON BEER INC	1,401
BOSTON PROPERTIES INC	10,290
BOSTON SCIENTIFIC CORP	108,867
BOSTON SCIENTIFIC CORP	350,742
BOYD GAMING CORP	10,800

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Sept. 30, 2022

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Description	Shares / Units
BP PLC ADR	67,000
BP PLC ADR	500,150
BRADY CORP	13,452
BRANDYWINE REALTY TRUST	53,100
BREAD FINANCIAL HOLDINGS INC	7,528
BRIGHTHOUSE FINL INC	10,200
BRIGHTSPHERE INVESTMENT GROU	9,600
BRINKER INTERNATIONAL INC	12,880
BRINK'S CO (THE)	6,592
BRISTOL MYERS SQUIBB CO	162,376
BRISTOL MYERS SQUIBB CO	378,300
BRISTOW GROUP INC	6,567
BRITISH AMERICAN TOBACCO A	350,820
BRIXMOR PROPERTY GROUP INC	40,200
BROADCOM INC	30,708
BROADCOM INC	52,200
BROADRIDGE FINANCIAL SOLUTIO	8,364
BROOKFIELD PPTY PARTNERS L P	0
BROOKLINE BANCORP INC	19,224
BROOKLINE BANCORP INC	92,820
BROOKS AUTOMATION INC	10,500
BROWN & BROWN INC	16,857
BROWN FORMAN INC	13,177
BRUKER CORP	14,000
BRUNSWICK CORP	11,322
BRUNSWICK CORP	105,700
BUCKLE INC	8,132
BUILDERS FIRSTSOURCE	51,760
BUILDERS FIRSTSOURCE INC	25,600
BUNGE LIMITED	96,500
BWX TECHNOLOGIES INC	24,247
C H ROBINSON WORLDWIDE INC	9,313
CABLE ONE INC	723
CABLE ONE INC	5,343
CABOT CORP	8,653
CABOT CORP	19,565

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Retirement Annuity Trust Holdings
Sept. 30, 2022

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Description	Shares / Units
CACI INTERNATIONAL INC	3,300
CACI INTERNATIONAL INC	8,570
CACTUS INC	61,579
CADENCE BANK	30,678
CADENCE DESIGN SYSTEM INC	20,466
CADENCE DESIGN SYSTEM INC	53,381
CAESARS ENTERTAINMENT INC	700
CAESARS ENTERTAINMENT INC	15,359
CALAVO GROWERS INC	4,857
CALERES INC COM	11,011
CALIFORNIA WATER SERVICE GRO	14,052
CALIX NETWORKS INC COMMON ST	7,000
CALLAWAY GOLF CO	13,900
CALLAWAY GOLF CO	1,830
CALLON PETROLEUM CO	11,812
CALLON PETROLEUM CO	1
CAL-MAINE FOODS INC	10,583
CAMDEN PROPERTY TRUST	2,933
CAMDEN PROPERTY TRUST	7,656
CAMPBELL SOUP	14,723
CANADIAN NATL RY CO	99,380
CANADIAN PACIFIC RAILWAY LTD	0
CAPGEMINI S E	487,830
CAPITAL ONE FINANCIAL CORP	28,577
CAPRI HOLDINGS LTD	22,000
CAPRI HOLDINGS LTD	61,880
CARA THERAPEUTICS INC	11,400
CARDINAL HEALTH INC	20,467
CARDIOVASCULAR SYSTEMS INC	10,100
CARETRUST REIT INC	27,221
CARGURUS INC	130,650
CARLISLE COS INC	7,702
CARMAX INC	11,755
CARMAX INC	55,131
CARNIVAL CORP	70,970
CARPENTER TECHNOLOGY	13,600

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Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
CARREFOUR SA	825,100
CARRIER GLOBAL CORP	61,891
CARS.COM INC	18,600
CARTERS INC	6,220
CARTERS INC	73,554
CARVANA CO	51,760
CASELLA WASTE SYS A	26,223
CASEY'S GENERAL STORES INC	4,859
CATALENT INC	13,300
CATALYST PHARMACEUTICALS INC	28,100
CATERPILLAR INC	39,585
CATHAY GENERAL BANCORP	13,312
CATO CORP CL A	5,400
CBOE HOLDINGS INC	7,679
CBRE GROUP INC	23,725
CCFNB BANCORP INC	36,500
CCH I LLC	8,421
CCH I LLC	24,162
CDW CORP	9,916
CDW CORP	42,116
CDW CORP	23,663
CELANESE CORP DEL	7,862
CELLDEX THERAPEUTICS	29,276
CELSIUS HLDGS INC	5,200
CELSIUS HLDGS INC	2,700
CELSIUS HOLDINGS INC	9,827
CENTENE CORP	42,525
CENTERPOINT ENERGY INC	45,765
CENTERSPACE	3,450
CENTRAL GARDEN & PET CO	8,200
CENTRAL GARDEN & PET CO CL A	4,737
CENTRAL PACIFIC FINANCIAL CO	9,743
CENTURY ALUMINUM CO	16,114
CENTURY COMMUNITIES INC	9,900
CERENCE INC	12,700
CERIDIAN HCM HLDG	16,614

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Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
CERIDIAN HCM HLDG INC	1,049
CERIDIAN HCM HLDG INC	11,639
CEVA INC	5,419
CF INDUSTRIES HOLDINGS	15,460
CH ROBINSON WLDWIDE	41,069
CHAMPIONX CORP	25,000
CHARLES RIVER LABORATORIES	3,642
CHART INDUSTRIES INC	5,300
CHART INDUSTRIES INC	1,201
CHART INDUSTRIES INC	12,951
CHATHAM LODGING TRUST	10,209
CHEESECAKE FACTORY	11,710
CHEGG INC	179,574
CHEMED CORP	2,200
CHEMOURS COMPANY	23,580
CHESAPEAKE ENERGY CORP	14,769
CHESAPEAKE ENERGY CORP	0
CHESAPEAKE UTILITIES CORP	4,700
CHEVRON CORP	136,945
CHEVRON CORP	123,750
CHEVRON CORP	157,390
CHEWY INC	150,256
CHEWY INC	182,248
CHEWY INC - CL A	82,379
CHICO'S FAS INC	10,612
CHILDREN'S PLACE, INC.	3,620
CHIPOTLE MEXICAN GRILL CL A	2,061
CHOICE HOTELS INTL INC	4,500
CHOICE HOTELS INTL INC	50,091
CHORD ENERGY CORP	15,129
CHUBB LIMITED	31,759
CHUBB LIMITED	44,660
CHUGAI PHARMACEUTICAL CO LTD	205,200
CHURCH & DWIGHT CO INC	17,708
CHURCHILL DOWNS INC	4,842
CHURCHILL DOWNS INC	9,111

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Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
CHUY'S HOLDINGS INC	5,600
CIENA CORP	21,086
CIGNA CORP NEW	23,547
CIGNA CORP NEW	67,810
CIMAREX ENERGY CO	0
CINCINNATI FINANCIAL CORP	12,106
CINEMARK HOLDING INC	31,544
CINTAS CORP	6,421
CIRCOR INTERNATIONAL INC	5,642
CIRRUS LOGIC INC	8,391
CIRRUS LOGIC INC	22,470
CISCO SYSTEM INC	314,901
CITIGROUP INC	147,277
CITIZENS FINL GROUP INC	35,662
CITIZENS FINL GROUP INC	1,550
CITIZENS FINL GROUP INC	641,370
CITRIX SYSTEMS INC	8,755
CITY HOLDING CO	4,458
CIVITAS RESOURCES INC	20,600
CLEAN HARBORS INC	6,504
CLEAN HARBORS INC	15,738
CLEARFIELD INC. COMMON STOCK	2,568
CLEARWATER PAPER CORP	3,879
CLEVELAND-CLIFFS INC	63,600
CLEVELAND-CLIFFS INC	3,233
CLOROX CO	8,860
CLOUDFLARE INC	124,996
CME GROUP INC	27,333
CMS ENERGY CORP	20,947
CNO FINANCIAL GROUP	18,182
CNX RESOURCES CORPORATION	27,839
COASTAL BANKING CO INC	2,465
COCA COLA CO	295,981
COCA-COLA BOTTLING CO	700
COCA-COLA BOTTLING CO	494
COGENT COMMUNICATIONS HOLDIN	12,100

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Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
COGNEX CORP	23,552
COGNIZANT TECH SOLUTIONS	37,917
COHERENT CORP	16,359
COHERENT CORP	119,785
COHERUS BIOSCIENCES INC	17,300
COHU INC	11,882
COLGATE PALMOLIVE CO	62,190
COLGATE PALMOLIVE CO	121,564
COLLEGIUM PHARMACEUTICAL INC	9,500
COLUMBIA BANKING SYSTEM INC	20,258
COLUMBIA SPORTSWEAR CO	5,000
COMCAST CORP CL A	334,888
COMCAST CORP CL A	193,086
COMERICA INC	9,481
COMFORT SYSTEMS USA INC	11,200
COMMERCE BANCSHARES INC	13,941
COMMERCIAL METALS CO	19,604
COMMSCOPE HOLDING CO	424,728
COMMUNITY BANK SYSTEM INC	15,196
COMMUNITY HEALTH SYSTEMS INC	32,794
COMMUNITY HEALTHCARE TRUST I	5,700
COMMVault SYSTEMS INC	6,430
COMPAGNIE DE SAINT-GOBAIN	950,080
COMPASS DIVERSIFIED HOLDING	50,454
COMPASS MINERAL INTERNATIONAL	9,800
COMPUTER PROGRAMS & SYSTEMS	3,600
COMTECH TELECOMMUNICATIONS	4,888
CONAGRA BRANDS INC	34,653
CONCENTRIX CORP	6,052
CONCENTRIX CORP	14,058
CONCEPT THERAPEUTICS INC	29,634
CONMED CORP	8,013
CONNS INC	7,600
CONOCOPHILLIPS	95,997
CONOCOPHILLIPS	203,700
CONOCOPHILLIPS	299,650

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Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

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CONSENSUS CLOUD SOLUTIONS IN	4,300
CONSENSUS CLOUD SOLUTIONS IN	26,576
CONSOL ENERGY INC NEW	1
CONSOL ENERGY INC NEW	7,949
CONSOLIDATED COMMUNICATIONS	21,899
CONSOLIDATED EDISON INC	26,295
CONSTELLATION BRANDS INC A	11,876
CONSTELLATION BRANDS INC A	43,459
CONSTELLATION ENERGY CORP	24,026
COOPER COS INC	3,800
COPART INC	15,863
CORE LABORATORIES N V	13,723
CORECIVIC INC	32,100
CORNING INC	55,465
CORNING INC	147,943
CORP OFF PROP TRST	48,693
CORPORATE OFFICE PROPERTIES	12,858
CORSAIR GAMING INC COMMON ST	10,000
CORTEVA INC	53,711
CORVEL CORP	2,542
COSTAR GROUP INC	140,901
COSTAR GROUP INC	26,110
COSTCO WHOLESALE CORP	33,685
COSTCO WHOLESALE CORP	30,603
COTERRA ENERGY INC	58,509
COTERRA ENERGY INC	157,733
COTY INC	45,350
COURSERA INC COMMON STOCK	216,401
COUSINS PROPERTIES INC	21,412
COVETRUS INC	28,100
COVETRUS INC	48,126
CRACKER BARREL OLD COUNTRY S	3,370
CRANE HOLDINGS CO	6,572
CREDIT ACCEPTANCE CORP	15,695
CRH PLC	378,910
CRINETICS PHARM INC	44,989

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
CROCS INC	9,100
CROCS INC.	28,558
CROSS COUNTRY HEALTHCARE INC	13,325
CROWN CASTLE INTL CORP	32,930
CRYOLIFE INC	8,773
CSG SYSTEMS INTERNATIONAL IN	9,870
CSX CORP	162,831
CTS CORP	9,184
CULLEN FROST BANKERS INC	7,647
CULLEN FROST BANKERS INC	33,082
CUMMINS INC	10,376
CUMMINS INC	55,000
CURTISS WRIGHT CORP	5,668
CURTISS WRIGHT CORP	11,935
CUSTOMERS BANCORP INC	7,669
CUTERA INC	3,099
CVB FINANCIAL CORP	36,326
CVS HEALTH CORPORATION	99,834
CVS HEALTH CORPORATION	143,000
CYTOKINETICS INC	22,195
CYTOKINETICS INC	22,936
D R HORTON INC	23,491
DAIWA HOUSE IND LTD	172,650
DANA INCORPORATED	26,816
DANAHER CORP	49,786
DANAHER CORP	35,472
DARDEN RESTAURANTS INC	9,535
DARLING INGREDIENTS INC.	23,800
DATADOG INC	59,072
DAVE & BUSTERS ENTERTAINMENT	11,905
DAVITA INC	4,738
DAVITA INC	215,500
DAVITA INC	102,700
DBS GROUP HLDGS LTD	187,380
DECKERS OUTDOOR CORP	3,895
DECKERS OUTDOOR CORP	4,879

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
DEERE & CO	21,219
DEERE & CO	26,373
DELL TECHNOLOGIES CL C	583,500
DELTA AIR LINES INC	46,157
DELUXE CORP	11,931
DENALI THERAPEUTICS INC	150,071
DENBURY INC	359
DENTSPLY SIRONA INC	15,583
DESIGNER BRANDS INC	12,223
DEUTSCHE POST AG	79,520
DEVON ENERGY CORP	49,794
DEVON ENERGY CORP	336,890
DEXCOM INC	28,959
DEXCOM INC	98,916
DIAMONDBACK ENERGY INC	13,517
DIAMONDBACK ENERGY INC	152,520
DIAMONDROCK HOSPITALITY CO	57,524
DICKS SPORTING GOODS INC	9,320
DIEBOLD NIXDORF	21,800
DIGI INTERNATIONAL CORP	8,300
DIGITAL RLTY TR INC	21,856
DIGITAL RLTY TR INC	39,600
DIGITAL TURBINE INC	21,700
DILLARD'S INC CL A	5
DIME COMMUNITY BANCSHARES IN	8,000
DINEEQUITY INC	4,906
DIODES INC	11,961
DISCOVER FINANCIAL SERVICES	21,169
DISH NETWORK CORP	17,538
DISNEY WALT CO (HOLDING CO)	138,635
DISNEY WALT CO (HOLDING CO)	91,788
DIVERSIFIED HEALTHCARE TRUST	68,200
DMC GLOBAL INC	4,200
DOLLAR GEN CORP NEW	17,262
DOLLAR TREE INC	16,359
DOLLAR TREE INC	49,417

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
DOMINION RESOURCES INC	63,308
DOMINO'S PIZZA INC	2,780
DONALDSON CO INC	17,062
DONNELLEY FINL SOLUTIONS INC	9,492
DOORDASH INC	60,388
DORIAN LPG LTD	9,652
DORMAN PRODUCTS INC	8,246
DOUGLAS ELLIMAN INC	20,500
DOUGLAS EMMETT INC	20,937
DOUGLAS EMMETT INC	45,489
DOVER CORP	10,388
DOW INC	52,798
DOW INC	96,465
DRIL-QUIP INC	8,302
DROPBOX INC CL A	297,558
DSP GROUP INC	3,000
DT MIDSTREAM INC COMMON STOC	11,275
DTE ENERGY CO	13,978
DUKE ENERGY CORP NEW COM	58,552
DUKE ENERGY CORP NEW COM	91,069
DUKE REALTY CORP	29,276
DUN & BRADSTREET HLDGS INC	281,378
DUOLINGO INC CL A COM	32,998
DUPONT DE NEMOURS INC	37,001
DXC TECHNOLOGY CO	17,780
DXP ENTERPRISES INC	4,757
DYCOM INDUSTRIES INC	4,618
DYNATRACE HOLDINGS LLC	26,900
DYNATRACE INC	120,196
DYNAVAX TECHNOLOGIES CORP. C	27,100
E.L.F BEAUTY INC	10,500
EAGLE BANCORP INC	9,829
EAGLE MATERIALS INC	5,924
EAGLE MATERIALS INC	56,218
EAGLE PHARMACEUTICALS INC	2,817
EAST WEST BANCORP INC	20,216

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
EAST WEST BANCORP INC	336,000
EASTERLY GOVERNMENT PROPERTI	22,962
EASTGROUP PROPERTIES INC	5,500
EASTMAN CHEMICAL CO	9,559
EASTMAN CHEMICAL CO	186,620
EATON CORP PLC	30,288
EBAY INC	40,704
EBAY INC	408,820
EBIX INC	6,720
ECOLAB INC	18,444
EDGEWELL PERS CARE CO	15,700
EDISON INTERNATIONAL	28,291
EDWARDS LIFESCIENCES CORP	47,143
EL POLLO LOCO HOLDINGS INC	5,300
ELANCO ANIMAL HEALTH INC	210,600
ELECTRONIC ARTS INC	20,523
ELECTRONIC ARTS INC	63,805
ELEMENT SOLUTIONS INC	326,094
ELLINGTON FINANCIAL INC	12,600
EMBECTA CORP. COMMON STOCK	16,323
EMCOR GROUP INC	7,931
EMERGENT BIOSOLUTIONS INC	11,700
EMERSON ELECTRIC CO	44,085
EMPLOYERS HOLDINGS INC	8,193
ENCOMPASS HEALTH CORP	13,488
ENCORE CAPITAL GROUP INC	8,373
ENCORE WIRE CORP	5,847
ENERGIZER HLDGS INC NEW	7,022
ENERPAC TOOL GROUP CORP	15,692
ENERSYS	6,312
ENHABIT INC COMMON STOCK	12,744
ENOVA INTL INC	11,281
ENOVIS CORP	5,462
ENPHASE ENERGY INC	10,317
ENPRO INDUSTRIES INC	5,835
ENTA PHARMACEUTICALS INC	3,989

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
ENTEGRIS INC	246
ENTERGY CORP	27,949
ENTERPRISE FINANCIAL SERVICE	32,977
ENVESTNET INC	6,600
ENVISTA HOLDINGS CORPORATION	22,100
EOG RESOURCES INC	44,566
EOG RESOURCES INC	87,995
EPAM SYSTEMS INC	4,155
EPLUS INC	7,784
EPR PPTYS COM SH BEN INT	8,698
EQT CORP	44,900
EQUIFAX INC	8,900
EQUINIX INC	6,999
EQUINOR ASA	597,460
EQUINOR ASA	775,300
EQUITRANS MIDSTREAM CORP	56,100
EQUITY RESIDENTIAL	24,588
ERIE INDEMNITY CO	73,982
ESAB CORP	5,462
ESCO TECHNOLOGIES INC	7,000
ESSENT GROUP LTD	17,300
ESSENTIAL PROPERTIES REALTY	34,700
ESSENTIAL PROPERTIES REALTY	113,493
ESSENTIAL UTILITIES INC	30,016
ESSEX PROPERTY TRUST INC	4,744
ESTEE LAUDER COMPANIES CL A	17,704
ETHAN ALLEN INTERIORS INC	6,150
ETSY INC	9,244
ETSY INC	49,306
EURONET WORLDWIDE, INC. COMM	7,400
EVERCORE PARTNERS INC	5,900
EVEREST RE GROUP LTD	2,971
EVERGY INC	16,532
EVERSOURCE ENERGY	25,596
EVERSOURCE ENERGY	67,931
EVERTEC INC	16,900

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
EW SCRIPPS CO	16,031
EXACT SCIENCES CORP	35,588
EXACT SCIENCES CORP	2,781
EXELIXIS INC	36,800
EXELON CORP	75,418
EXLSERVICE HOLDINGS	9,800
EXLSERVICE HOLDINGS	11,279
EXPEDIA INC	11,020
EXPEDIA INC	1
EXPEDITORS INTL WA	39,431
EXPEDITORS INTL WASH INC	12,251
EXPONENT INC	14,374
EXPONENT INC	11,150
EXTERRAN CORP	9,005
EXTRA SPACE STORAGE INC	9,763
EXTREME NETWORKS INC	36,500
EXXON MOBIL CORP	316,929
EZCORP INC	22,878
F.N.B. CORP	40,000
F5 NETWORKS INC	4,552
F5 NETWORKS INC	116,040
F5 NETWORKS INC	37,242
F5 NETWORKS INC	35,250
F5 NETWORKS INC	39,361
FABRINET	10,152
FABRINET	16,992
FACEBOOK INC	173,434
FACEBOOK INC	95,572
FACEBOOK INC	42,841
FACTSET RESEARCH SYSTEMS INC	2,739
FAIR ISAAC CORP	3,818
FAIR ISAAC CORP	5,882
FARO TECHNOLOGIES INC	4,434
FASTENAL CO	42,720
FB FINANCIAL CORPORATION	8,829
FEDERAL REALTY INVESTMENT TR	4,936

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
FEDERAL SIGNAL CORP	17,088
FEDERATED INVESTORS INC CL B	16,164
FEDEX CORP	18,179
FIDELITY NATIONAL FINANCIAL	82,914
FIDELITY NATIONAL INFORMATIO	45,330
FIDELITY NATIONAL INFORMATIO	116,981
FIDELITY NATIONAL INFORMATIO	78,292
FIDELITY NATIONAL INFORMATIO	64,226
FIFTH THIRD BANCORP	49,818
FIFTH THIRD BANCORP	673,500
FIRST AMERICAN FINANCIAL COR	15,695
FIRST BANCORP	8,121
FIRST BANCORP	63,267
FIRST BUSEY CORP	50,989
FIRST CITIZENS BANKSHARES CL	7,909
FIRST CITIZENS BANKSHARES IN	53
FIRST COMMONWEALTH FINL GROU	27,206
FIRST FINANCIAL BANCORP	29,521
FIRST FINANCIAL BANKSHARES I	18,300
FIRST HAWAIIAN INC	37,100
FIRST HAWAIIAN INC	34,303
FIRST HORIZON NATIONAL CORP	74,858
FIRST INDUSTRIAL REALTY TRUS	17,128
FIRST REPUBLIC BANK	46,211
FIRST REPUBLIC BANK	13,894
FIRST REPUBLIC BANK	73,454
FIRST REPUBLIC BANK	34,909
FIRST SOLAR INC	13,518
FIRSTCASH HOLDINGS INC	6,700
FIRSTENERGY CORP	41,510
FISERVE INC	84,354
FIVE BELOW INC	7,600
FLAGSTAR BANCORP INC	13,300
FLEETCOR TECHNOLOGIES INC	5,835
FLEXTRONICS INTERNATIONAL SN	302,141
FLOWERS FOODS INC	28,277

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
FLOWSERVE CORP	17,250
FLUOR CORP	20,900
FMC CORP	9,104
FMC CORP	39,289
FOOT LOCKER INC	13,200
FORD MOTOR	300,332
FORD MOTOR	463,119
FORMFACTOR INC	21,800
FORRESTER RESEARCH INC	3,100
FORTESCUE METALS GROUP LTD	122,800
FORTINET INC	49,115
FORTIVE CORP	25,840
FORTIVE CORP	165,918
FORTUNE BRANDS HOME & SECURI	9,823
FORTUNE BRANDS HOME & SECURI	92,585
FORWARD AIR CORP	7,799
FOUR CORNERS PROPERTY TRUST	20,738
FOX CORP	10,463
FOX CORP	22,824
FOX FACTORY HOLDING CORP	5,700
FOX FACTORY HOLDING CORP	20,063
FRANKLIN BSP REALTY TRUST IN	9,995
FRANKLIN ELECTRIC CO INC	10,456
FRANKLIN RESOURCES INC	20,054
FRANKLIN STREET PROPERTIES C	33,657
FREEPORT-MCMORAN INC.	107,561
FRESH DEL MONTE PRODUCE INC	8,500
FRONTDOOR INC COMMON STOCK	21,548
FRONTIER COMMUNICATIONS CORP	1
FT WASH FOCUSED EQTY SECURIT	324,099,942
FTI CONSUTLTING INC	5,200
FUJIFILM HLDGS CORP	203,930
FUJITSU LIMITED	105,810
FUJITSU LIMITED	353,660
FULGENT GENETICS INC	5,700
FULTON FINANCIAL CORP	25,992

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
FUTUREFUEL CORP	8,639
GAMESTOP CORP CL A	30,800
GANNETT CO INC	38,022
GAP (THE)	31,300
GARMIN LTD	11,005
GARTNER INC CL A	5,912
GATX CORP	4,838
GCI LIBERTY INC	1
GEEN DOT CORP	15,100
GENERAC HOLDINGS INC	1,550
GENERAC HOLDINGS INC	4,600
GENERAC HOLDINGS INC	28,654
GENERAL DYNAMICS CORP	17,106
GENERAL ELECTRIC CO	83,387
GENERAL MILLS INC	44,694
GENERAL MTRS CO	110,877
GENESCO INC	4,267
GENPACT LTD	24,200
GENPACT LTD	197,100
GENTEX CORP	33,125
GENTHERM INC	8,800
GENUINE PARTS	10,314
GENWORTH FINANCIAL INC CL A	104,477
GEO GROUP INC	34,550
GETTY REALTY CORP	10,135
GFL ENVIRONMENTAL INC	70,166
GIBRALTAR INDUSTRIES INC	9,208
G-III APPAREL GROUP LTD	13,794
GILDAN ACTIVEWEAR INC	100,500
GILEAD SCIENCES INC	95,312
GINKGO BIOWORKS HOLDINGS INC	775,268
GLACIER BANCORP INC	12,100
GLAUKOS CORP	12,100
GLAUKOS CORP	20,739
GLOBAL NET LEASE INC	23,700
GLOBAL PAYMENTS INC	20,751

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
GLOBAL PAYMENTS INC	42,008
GLOBE LIFE INC	6,613
GLOBE LIFE INC	34,184
GLOBUS MEDICAL INC	9,385
GLOBUS MEDICAL INC	30,866
GMS INC	12,100
GODADDY INC	82,591
GOGO INC COMMON STOCK	20,100
GOLDEN ENTERTAINMENT INC COM	5,900
GOLDEN MOUNTAIN	5,300
GOLDMAN SACHS GROUP INC	25,989
GOODYEAR TIRE & RUBBER	39,798
GRACO INC	22,620
GRACO INC	51,084
GRAHAM HOLDINGS CO	704
GRAINGER (W W) INC	3,331
GRAINGER (W W) INC	38,830
GRAND CANYON EDUCATION INC	6,000
GRANITE CONSTRUCTION INC	13,500
GRANITE POINT MORTGAGE TRUST	17,400
GREEN BRICK PARTNERS INC. CO	13,500
GREEN PLAINS RENEWABLE ENERG	15,360
GREENHILL & CO INC	5,548
GREIF INC CL A	4,220
GRIFFON CORP	12,642
GROCERY OUTLET HOLDING CORP	12,000
GROUP 1 AUTOMOTIVE INC	5,372
GUESS INC	10,591
GUIDEWIRE SOFTWARE INC	46,964
GXO LOGISTICS INC	14,200
H B FULLER CO	15,603
HAEMONETICS CORP	33,767
HAEMONETICS CORP/MASS	7,100
HAIN CELESTIAL GROUP INC	12,820
HALLIBURTON CO	66,942
HALOZYME THERA INC	6,586

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
HALOZYME THERAPEUTICS INC	16,900
HAMILTON LANE INC	30,149
HAMILTON LANE INC	21,960
HANCOCK HOLDING CO	11,703
HANESBRANDS INC	44,689
HANGER ORTHOPEDIC GROUP INC	10,500
HANMI FINANCIAL CORP	9,931
HANNON ARMSTRONG SUSTAINABLE	27,813
HANOVER INSURANCE GROUP INC	5,130
HARLEY DAVIDSON INC	20,750
HARMONIC INC	22,500
HARMONY BIOSCIENCES	18,087
HARMONY BIOSCIENCES HOLDINGS	6,400
HARSCO CORP	22,246
HARTFORD FINL SERVICES GROUP	24,530
HASBRO INC	8,889
HASHICORP INC COMMON STOCK	91,152
HAVERTY FURNITURE INC	7,100
HAWAIIAN ELECTRIC INDS	14,748
HAWAIIAN HOLDINGS INC	10,554
HAWKINS INC	5,400
HAYNES INTL INC	3,500
HCA HOLDINGS INC	16,542
HCA HOLDINGS INC	102,710
HCI GROUP INC	1,800
HDFC BANK LTD	243,020
HEALTHCARE REALTY TRUST INC	50,084
HEALTHCARE SERVICES GROUP	22,900
HEALTHEQUITY INV	10,300
HEALTHPEAK PROPERTIES INC	38,860
HEALTHSTREAM INC	5,441
HEARTLAND EXPRESS INC	12,812
HEIDRICK & STRUGGLES INTL	5,790
HELEN OF TROY LTD	3,440
HELIX ENERGY SOLUTIONS GROUP	45,431
HELMERICH & PAYNE	30,550

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
HENRY SCHEIN INC	10,064
HERC HOLDINGS INC	8,921
HERITAGE FINANCIAL CORP	8,400
HERSHA HOSPITALITY TRUST	3,849
HERSHEY CO	10,835
HESKA CORP	3,057
HESS CORP	20,560
HESS CORP	176,190
HESS CORP	133,394
HEWLETT PACKARD ENTERPRISE C	94,232
HEXCEL CORP	11,500
HF SINCLAIR CORP	20,800
HIBBETT SPORTS INC	5,162
HIGHWOODS PROPERTIES INC	14,397
HILLENBRAND INC	21,324
HILLTOP HOLDINGS INC	20,400
HILTON WORLDWIDE HLDGS INC	20,226
HNI CORP	11,300
HOLOGIC INC	18,269
HOLOGIC INC	88,854
HOME BANCSHARES INC	20,497
HOME DEPOT INC	78,156
HOME DEPOT INC	55,960
HOMESTREET INC	6,115
HONDA MOTOR CO LTD ADR	262,630
HONDA MOTOR CO LTD ADR	356,000
HONEYWELL INTERNATIONAL INC	51,231
HONEYWELL INTERNATIONAL INC	63,878
HOPE BANCORP INC	34,877
HORACE MANN EDUCATORS	12,112
HORMEL FOODS CORP	20,331
HOST HOTELS & RESORT	103,743
HOST HOTELS & RESORTS INC	51,507
HOSTESS BRANDS INC	37,988
HOWMET AEROSPACE INC	27,284
HP INC	73,087

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
HP INC	568,850
HUB GROUP INC CL A	9,870
HUBBELL INC	7,349
HUDSON PACIFIC PROPERTIES IN	35,500
HUMANA INC	9,688
HUNT (JB) TRANSPORT SERVICES	6,277
HUNTINGTON BANCSHARES	104,310
HUNTINGTON INGALLS INDS INC	3,104
HYATT HOTELS CORP	31,474
IAA INC	18,103
ICHOR HOLDINGS LTD	8,000
ICON PLC	74,300
ICON PLC	18,452
ICU MEDIAL INC	2,650
IDACORP INC	6,462
IDEX CORP	5,344
IDEX CORP	37,429
IDEXX LABORATORIES INC	6,181
IDEXX LABORATORIES INC	21,986
ILLINOIS TOOL WORKS	21,426
ILLINOIS TOOL WORKS	37,224
ILLUMINA INC	27,002
ILLUMINA INC	11,946
IMMUNOGEN INC	157,685
INARI MEDICAL INC	6,000
INARI MEDICAL INC	52,613
INARI MEDICAL INC	1,290
INCYTE CORP	13,402
INDEPENDENCE REALTY TRUST	32,700
INDEPENDENCE REALTY TRUST	10,416
INDEPENDENCE REALTY TRUST	106,070
INDEPENDENT BANK CORP	13,767
INDEPENDENT BANK GROUP INC	10,400
INDUSTRIAL LOGISTICS PROPERT	18,600
INFORMATICA INC	168,597
INFOSYS TECHNOLOGIES	436,890

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
ING GROUP N V ADR	1,246,170
INGERSOLL-RAND INC	29,514
INGERSOLL-RAND INC	420,294
INGERSOLL-RAND INC	103,139
INGEVITY CORP	6,000
INGREDION INC	9,304
INNOSPEC INC	6,973
INNOVATIVE INDUSTRIAL PROPER	7,005
INNOVIVA INC	19,499
INOGEN INC	5,500
INSIGHT ENTERPRISES INC	9,917
INSIGHT ENTERPRISES INC	19,227
INSPERITY INC	6,400
INSPERITY INC	18,766
INSTALLED BUILDING PRODUCTS	6,441
INSTEEL INDUSTRIES INC	6,008
INSULET CORP	17,836
INTEGER HLDGS CORP	9,375
INTEGRA LIFESCIENCES HLDGS C	9,500
INTEGRA LIFESCIENCES HLDGS C	69,313
INTEGRA LIFESCIENCES HLDGS C	20,589
INTEL CORP	312,242
INTER PARFUMS INC	4,328
INTERACTIVE BROKERS GROUP IN	10,637
INTERCONTINENTAL EXCHANGE, I	42,468
INTERDIGITAL INC	8,800
INTERFACE INC	19,988
INTERNATIONAL BANCSHARES COR	9,929
INTERNATIONAL BANCSHARES COR	36,470
INTERNATIONAL BUSINESS MACHI	68,682
INTERNATIONAL FLAVORS/FRAG	18,528
INTERNATIONAL PAPER	27,643
INTERPUBLIC GROUP COS INC	28,355
INTRA-CELLULAR THERA	23,594
INTUIT INC	21,489
INTUITIVE SURGICAL INC	27,156

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
INVESCO LTD	34,593
INVESCO MTG CAP INC	4,749
INVITATION HOMES INC. COMMON	34,094
IOVANCE BIOTHERAPEUT	85,655
IPH PHOTONICS CORP	6,444
IQVIA HOLDINGS INC	14,047
IQVIA HOLDINGS INC	80,112
IQVIA HOLDINGS INC	96,510
IRIDIUM COMMUNICATIONS INC	14,000
IROBOT CORP	8,293
IRON MOUNTAIN INC	21,105
IRONWOOD PHARMACEUTICALS INC	39,600
ISTAR FINANCIAL INC	20,917
ITAU UNIBANCO HLDG SA	2,734,740
ITEOS THERAPEUTICS INC	5,700
ITOCHU CORP	288,470
ITRON INC	11,457
ITT INC	11,910
ITT INC	24,769
J & J SNACK FOODS CORP	4,324
JABIL CIRCUIT INC	19,493
JACK HENRY & ASSOCIATES INC	5,463
JACK IN THE BOX INC	6,807
JACOBS SOLUTIONS INC	9,140
JACOBS SOLUTIONS INC	225,700
JAMES RIVER GROUP HOLDINGS L	8,700
JAMES RIVER GROUP HOLDINGS L	44,200
JANUS HENDERSON GROUP PLC	23,475
JAZZ PHARMACEUTICALS PLC	8,100
JAZZ PHARMACEUTICALS PLC	93,000
JAZZ PHARMACEUTICALS PLC	53,185
JB HUNT TRANSPRT SERV	28,351
JBG SMITH PROPERTIES	13,275
JEFFERIES FINL GROUP INC	27,100
JETBLUE AIRWAYS CORP	35,843
JOHN B SANFILIPPO & SON INC	2,510

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
JOHN BEAN TECHNOLOGIES CORP	8,760
JOHN BEAN TECHNOLOGIES CORP	97,658
JOHN BEAN TECHNOLOGIES CORP	18,598
JOHNSON & JOHNSON	199,937
JOHNSON CTLS INTL PLC	51,382
JOHNSON CTLS INTL PLC	149,138
JOINT CORP	3,800
JONES LANG LASALLE INC	6,914
JP MORGAN CHASE & CO	223,008
JP MORGAN CHASE & CO	132,828
JUNIPER NETWORKS INC	23,408
JUNIPER NETWORKS INC	640,760
KAISER ALUMINUM CORP	4,431
KAMAN CORP	7,993
KAR AUCTION SERVICES INC	34,200
KARUNA THERA INC	5,870
KARUNA THERAPEUTICS INC	18,093
KB FINANCIAL GROUP INC	169,730
KB HOME	14,116
KBR INC	19,279
KBR INC	27,833
KELLOGG CO	18,434
KELLY SERVICES INC CL A	12,139
KEMPER CORPORATION	8,795
KENNAMETAL INC	8,424
KEURIG DR PEPPER INC	64,611
KEYCORP	67,570
KEYSIGHT TECHNOLOGIES INC	13,291
KILROY REALTY CORP	14,114
KIMBERLY CLARK CORP	25,005
KIMCO REALTY CORP	44,299
KIMCO REALTY REIT	105,798
KINDER MORGAN INC	150,770
KINSALE CAPITAL GROUP INC	2,900
KIRBY CORP	6,941
KIRIN BREWERY CO JA ADR	171,370

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
KITE REALTY GROUP TRUST	27,118
KITE REALTY GROUP TRUST	1,800
KKR REAL ESTATE FINANCE TRUS	7,300
KLA-TENCOR CORP	11,075
KLA-TENCOR CORP	60,370
KLA-TENCOR CORP	23,056
KNIGHT-SWIFT TRANSPORTATION	21,557
KNIGHT-SWIFT TRANSPORTATION	88,754
KNOWLES CORP	24,510
KOHL'S CORP	22,200
KOMATSU LTD	737,260
KONINKLIJKE AHOLD DELHAIZE N	428,770
KONTOOR BRANDS INC	14,200
KOPPERS HOLDINGS INC	8,049
KORN/FERRY INTERNATIONAL	15,368
KRAFT HEINZ CO	60,572
KROGER CO	47,998
KT CORP	195,500
KULICKE & SOFFA INDUSTRIES	17,559
KYMERA THERA INC	30,838
KYNDRYL HOLDINGS	34,100
L3HARRIS TECHNOLOGIES INC	14,193
LABORATORY CORP OF AMERICA H	7,158
LAKELAND FINANCIAL CORP	7,200
LAM RESEARCH CORP	10,472
LAMAR ADVERTISING CO A	11,627
LAMB WESTON HOLDINGS INC	10,460
LANCASTER COLONY	10,890
LANCASTER COLONY CORP	2,225
LANDSTAR SYSTEM INC	5,154
LANNETT CO INC	244
LANTHEUS HOLDINGS INC	17,050
LAREDO PETROLEUM INC	4,290
LAS VEGAS SANDS CORP	24,995
LAS VEGAS SANDS CORP	379,900
LATTICE SEMICONDUCTOR CORP	17,400

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
LAZARD LTD	257,010
LA-Z-BOY INC	13,446
LCI INDS	7,100
LEAR CORP	8,100
LEGGETT AND PLATT INC	17,760
LEIDOS HLDGS INC	9,733
LEIDOS HLDGS INC	55,170
LEMAITRE VASCULAR INC	4,770
LEMONADE INC	86,522
LENDING TREE INC	3,300
LENNAR CORP	261
LENNAR CORP CL A	19,398
LENNOX INTERNATIONAL INC	4,776
LENNOX INTERNATIONAL INC	23,690
LESLIE'S INC	25,053
LEXINGTON CORP PROPERTIES TR	78,001
LGI HOMES INC	6,420
LHC GROUP INC	4,000
LHC GROUP INC	4,526
LIBERTY BROADBAND CORP	1,404
LIFE STORAGE INC	10,883
LIFE STORAGE INC	24,385
LIGAND PHARMACEUTICALS INC	5,200
LILLY (ELI) & CO	59,972
LILLY (ELI) & CO	34,948
LILLY (ELI) & CO	45,124
LINCOLN ELECTRIC HOLDINGS IN	8,856
LINCOLN ELECTRIC HOLDINGS IN	38,461
LINCOLN NATIONAL	12,494
LINDE PLC	37,898
LINDE PLC	31,918
LINDSEY CORP	3,168
LIQUIDITY SERVICES INC	7,400
LITHIA MOTORS INC	4,100
LITHIA MOTORS INC	173
LITTELFUSE INC	3,266

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
LIVANOVA PLC	6,297
LIVE NATION INC	10,804
LIVENT CORP	47,668
LIVENT CORP	56,404
LIVEPERSON INC	16,801
LIVERAMP HOLDINGS INC	17,801
LIVERAMP HOLDINGS INC	70,472
LKQ CORP	19,107
LOCKHEED MARTIN	17,945
LOEW'S CORP	14,367
LOGI	50,830
LOUISIANA PACIFIC	12,840
LOUISIANA PACIFIC	11,000
LOWE'S COS	49,068
LOWE'S COS	74,190
LOWE'S COS	75,000
LOYALTY VENTURES INC	5,011
LTC PROPERTIES INC	11,237
LUMBER LIQUIDATORS HOLDINGS	9,038
LUMEN TECHNOLOGIES INC	70,110
LUMENTUM HLDGS INC	9,603
LUMENTUM HLDGS INC	257,700
LUMENTUM HLDGS INC	81,314
LUMENTUM HLDGS INC	24,901
LVMH MOET HENNESSY-LOUIS VUI	47,900
LYFT INC	334,237
LYFT INC	421,800
LYONDELLBASELL INDUSTRIES NV	18,688
LYONDELLBASELL INDUSTRIES NV	169,920
M & T BANK CORP	13,081
M & T BANK CORP	37,706
M D C HOLDINGS INC	16,341
M/I HOMES INC	9,700
MACERICH CO	31,055
MACK CALI REALTY CORP	24,485
MACOM TECHNOLOGY SOLUTIONS	6,300

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
MACY'S INC	38,300
MADISON SQUARE GARDEN CO NEW	52,329
MAGNOLIA OIL GAS	123,618
MANHATTAN ASSOCIATES INC	9,160
MANHATTAN ASSOCIATES INC	15,568
MANPOWER INC	7,891
MARATHON OIL CORP	51,454
MARATHON OIL CORP	196,950
MARATHON PETROLEUM CORP	39,334
MARCUS & MILLICHAP INC	6,100
MARCUS CORP	3,281
MARINEMAX INC	7,000
MARKEL CORP	5,826
MARKETAXESS HOLDINGS INC	17,799
MARKETAXESS HOLDINGS INC	2,875
MARRIOTT INTERNATIONAL CL A	20,404
MARRIOTT VACATIONS WORLDWIDE	5,600
MARSH & MCLENNAN	37,948
MARSH & MCLENNAN	149,423
MARTEN TRANSPORT LTD	16,639
MARTIN MARIETTA MATERIALS	4,624
MARVELL TECHNOLOGY INC	77,400
MARVELL TECHNOLOGY INC	113,671
MASCO CORP	17,424
MASCO CORP	337,200
MASIMO CORP	6,826
MASTEC INC	8,300
MASTERCARD INC	64,883
MASTERCARD INC	89,620
MASTERCARD INC	37,196
MATADOR RESOURCES CO	16,100
MATADOR RESOURCES CO	3,351
MATCH GROUP INC COMMON STOCK	20,764
MATERION CORP	5,761
MATSON INC	12,373
MATTEL INC	46,500

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
MATTHEWS INTERNATIONAL CORP	9,000
MAXIMUS INC	8,756
MAXLINEAR INC	18,169
MCCORMICK & CO	17,966
MCDONALD'S CORP	55,947
MCDONALD'S CORP	38,834
MCKESSON CORP	10,969
MCKESSON CORP	54,910
MDU RESOURCES GROUP INC	27,042
MEDICAL PROPERTIES TRUST INC	79,087
MEDIFAST INC	4,371
MEDNAX INC	24,200
MEDPACE HOLDINGS INC	3,700
MEDTRONIC INC	101,042
MERCER INTERNATIONAL INC	13,300
MERCK & CO INC NEW	192,644
MERCURY COMPUTER SYSTEMS	6,300
MERCURY GENERAL CORP	7,280
MERIDIAN BIOSCIENCE INC	12,229
MERIT MEDICAL SYSTEMS INC	13,806
MERITAGE HOMES CORP	10,832
MESA LABORATORIES INC	1,100
META FINANCIAL GROUP INC	10,305
METHODE ELECTRONICS INC	10,996
METLIFE INC	51,472
METTLER-TOLEDO INTERNATIONAL	1,809
MGIC INVESTMENT CORP	50,500
MGIC INVESTMENT CORP	145,242
MGM RESORTS INTERNATIONAL	28,228
MGP INGREDIENTS INC	3,600
MICROCHIP TECHNOLOGY INC	42,181
MICRON TECHNOLOGY	82,876
MICRON TECHNOLOGY	195,298
MICROSOFT	567,138
MICROSOFT	378,810
MICROSOFT	167,930

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
MICROSOFT	184,498
MICROSTRATEGY	48
MID AMERICA APT COMMUNITIES	8,266
MID AMERICA APT COMMUNITIES	36,500
MIDDLEBY CORP	7,800
MIDDLEBY CORP	17,849
MIDDLESEX WATER COMPANY COMM	4,400
MILLERKNOLL INC	10,528
MINERALS TECHNOLOGIES INC	6,195
MISTER CAR WASH INC	8,200
MITSUBISHI UFJ FINANCIAL JA	1,992,140
MKS INSTRUMENTS INC	7,544
MKS INSTRUMENTS INC	41,149
MODERNA INC	120,883
MODERNA INC	25,160
MODERNA INC	111,990
MODIVCARE INC	3,455
MOHAWK INDUSTRIES INC	3,952
MOLINA HEALTHCARE INC	108
MOLINA HEALTHCARE INC	4,409
MOLSON COORS BREWING CO CL B	13,609
MONARCH CASINO & RESORT INC	3,553
MONDELEZ INTERNATIONAL INC	102,712
MONDELEZ INTERNATIONAL INC	371,216
MONOLITHIC POWER SYSTEMS INC	100
MONOLITHIC POWER SYSTEMS INC	3,163
MONRO MUFFLER BRAKE INC	8,785
MONSTER BEVERAGE CORP	29,249
MONSTER BEVERAGE CORP	176,150
MONSTER BEVERAGE CORP	114,148
MOODY'S CORP	11,800
MOOG INC CL A	8,344
MORGAN STANLEY	101,748
MORGAN STANLEY	335,540
MORGAN STANLEY	148,904
MORPHIC HOLDING INC	27,481

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
MOSIAC CO	26,316
MOTORCAR PARTS OF AMERICA IN	5,282
MOTOROLA SOLUTIONS INC	12,312
MOVADO GROUP INC	4,362
MP MATERIALS CORP COMMON STO	10,575
MR. COOPER GROUP INC	22,100
MSA SAFETY INC	4,892
MSA SAFETY INC	42,796
MSC INDUSTRIAL DIRECT CO A	5,453
MSCI INC	6,062
MUELLER INDUSTRIES INC	17,538
MURPHY OIL CORP	19,143
MURPHY USA INC	3,499
MYERS INDUSTRIES INC	11,390
MYOVANT SCIENCES LTD	44,875
MYR GROUP INC	5,243
MYRIAD GENETICS INC	20,188
NABORS INDUSTRIES LTD	628
NABORS INDUSTRIES LTD	1,572
NANOSTRING TECHNOLOGIES INC	25,893
NASDAQ INC	25,158
NASPERS LIMITED	442,090
NATIONAL BANK HOLDINGS COR	8,912
NATIONAL BEVERAGE CORP	6,600
NATIONAL FUEL GAS CO	12,250
NATIONAL INSTRUMENTS CORP	17,725
NATIONAL PRESTO INDUSTRIES	1,790
NATIONAL RETAIL PROPERTIES I	20,957
NATIONAL STORAGE AFFILIATES	8,700
NATIONAL VISION HOLDINGS INC	25,200
NATWEST GROUP PLC	474,871
NAVIENT CORP	20,800
NBT BANCORP INC	12,449
NCR CORP	16,345
NEKTAR THERAPEUTICS	58,500
NEOGEN CORP	25,500

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
NEOGENOMICS INC	35,100
NETAPP INC	16,150
NETAPP INC	278,350
NETAPP INC	84,651
NETEASE INC	90,600
NETFLIX INC	32,564
NETFLIX INC	33,817
NETFLIX INC	61,900
NETGEAR INC	9,612
NETSCOUT SYSTEMS INC	19,100
NEUROCRINE BIOSCIENC	1,426
NEUROCRINE BIOSCIENCES INC	13,400
NEUROCRINE BIOSCNC	6,955
NEW JERSEY RESOURCES CORP	11,813
NEW YORK COMMUNITY BANCORP	60,235
NEW YORK MORTGAGE TRUST INC	106,957
NEW YORK TIMES CL A	20,252
NEWELL BRANDS INC	26,744
NEWMARKET CORP	1,078
NEWMONT MINING	58,903
NEWS CORP	7,752
NEWS CORP NEW	27,653
NEXPOINT RESIDENTIAL TRUST I	6,300
NEXTERA ENERGY INC	149,412
NEXTGEN HEALTHCARE INC	18,367
NIELSEN HOLDINGS PLC	25,872
NIKE INC CL B	96,095
NIKE INC CL B	82,572
NIPPON TELEGRAPH & TELEPHONE	520,960
NISOURCE INC	28,310
NISOURCE INC	69,950
NISOURCE INC	9,500
NMI HOLDINGS INC	24,537
NORDSON CORP	512
NORDSON CORP	3,913
NORDSON CORP	28,712

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
NORDSON CORP	3,526
NORDSTROM	15,800
NORFOLK SOUTHERN CORP	17,467
NORTHERN TRUST CORP	15,035
NORTHFIELD BANCORP INC	15,587
NORTHROP GRUMMAN CORP	11,144
NORTHWEST BANCSHARES INC	35,960
NORTHWEST NATURAL HOLDING CO	8,633
NORTHWESTERN CORP	7,522
NORTONLIFELOCK INC	41,935
NORWEGIAN CRUISE LINE HLDGS	30,471
NOV INC	48,900
NOVANTA INC COMMON STOCK	5,100
NOVOCURE LTD	77,718
NOW INC	26,740
NRG ENERGY INC	17,307
NU SKIN ENTERPRISES INC A	9,205
NUCOR CORP	19,344
NUCOR CORP	170,320
NUVASIVE INC	5,456
NUVEI CORP	64,198
NV5 GLOBAL IN COMMON STOCK	3,400
NVENT ELECTRIC PLC	23,000
NVIDIA CORP	53,647
NVIDIA CORP	190,418
NVIDIA CORP	103,752
NVIDIA CORP	23,687
NVR INC	288
NVR INC	5,040
NVR INC	1,864
NXP SEMICONDUCTORS NV	19,969
NXP SEMICONDUCTORS NV	16,800
NXP SEMICONDUCTORS NV	109,800
OCCIDENTAL PETROLEUM	58,668
OCEANEERING INTERNATIONAL IN	26,407
OFFICE PROPERTIES INCOME TRU	14,560

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
OFG BANCORP	12,500
OGE ENERGY CORP	25,691
O-I GLASS INC	47,300
OIL STATES INTERNATIONAL INC	18,483
OKTA INC	24,000
OLD DOMINION FREIGHT LINE	6,768
OLD NATIONAL BANCORP	41,200
OLD NATIONAL BANCORP	3,158
OLD REPUBLIC INTERNATIONAL C	38,541
OLIN CORP	20,675
OLLIE'S BARGAIN OUTLET HOLDI	7,700
OLLIE'S BARGAIN OUTLET HOLDI	23,513
OLO INC - CL A	116,817
OLYMPIC STEEL INC	4,000
OMEGA HEALTHCARE INVESTORS	30,562
OMNICELL INC	6,400
OMNICELL INC	1,771
OMNICELL INC	17,916
OMNICOM GROUP	15,138
ON SEMICONDUCTOR	31,591
ON SEMICONDUCTOR	380,040
ON SEMICONDUCTOR	506,270
ON SEMICONDUCTOR	145,924
ONE GAS INC	7,189
ONEMAIN HOLDINGS INC	39,509
ONEOK INC	33,146
ONESPAN INC	7,900
ONO PHARMACEUTICAL CO LTD	292,900
ONTO INNOVATION INC	13,882
OPEN TEXT CORP	132,490
OPEN TEXT CORP	195,200
OPTIMIZERX CORP COMMON STOCK	5,100
OPTION CARE HEALTH INC COMMO	21,200
ORACLE CORP	116,834
ORASURE TECHNOLOGIES INC	13,874
O'REILLY AUTOMOTIVE INC	4,870

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
O'REILLY AUTOMOTIVE INC	27,870
ORGANOGENESIS HOLDINGS INC.	14,200
ORGANON & CO	18,271
ORION MARINE GROUP	1,300
ORION OFFICE REIT INC	22,400
ORIX CORP	126,340
ORMAT TECHNOLOGIES INC. COMM	7,012
ORTHOFIX MED INC	5,404
OSHKOSH CORP	9,314
OSI SYSTEMS INC	4,512
OTIS WORLDWIDE CORP	30,871
OUTFRONT MEDIA INC	37,500
OVINTIV INC	63,200
OVINTIV INC	79,508
OVINTIV INC	26,197
OWENS & MINOR HLDGS	49,500
OWENS & MINOR HOLDINGS	22,600
OWENS CORNING NEW	15,100
OXFORD INDUSTRIES INC	4,733
PACCAR INC	25,804
PACIFIC PREMIER BANCORP INC	26,734
PACIRA BIOSCIENCES	17,511
PACIRA BIOSCIENCES INC	12,100
PACKAGING CORP OF AMERICA	6,505
PACWEST BANCORP	14,214
PALO ALTO NETWORKS INC	36,534
PALOMAR HOLDINGS INC	6,136
PAPA JOHNS INTERNATIONAL INC	4,700
PAR PACIFIC HOLDINGS INC	9,680
PARK AEROSPACE CORP	2,200
PARK HOTELS RESORTS INC	27,700
PARK NATIONAL CORPORATION	4,100
PARKER HANNIFIN	9,779
PARKER HANNIFIN	58,660
PARKER HANNIFIN	56,900
PARSLEY ENERGY INC	0

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
PATRICK INDUSTRIES INC	6,925
PATRICK INDUSTRIES INC	24,823
PATTERSON COS INC	14,000
PATTERSON-UTI ENERGY INC	53,212
PAYCHEX INC	23,846
PAYCOM SOFTWARE INC	3,472
PAYLOCITY HOLDING CORP	5,100
PAYPAL HLDGS INC	87,944
PAYPAL HLDGS INC	128,041
PBF ENERGY INC	26,875
PC CONNECTION INC	3,000
PDC ENERGY INC	13,300
PDC ENERGY INC	1,080
PDC ENERGY INC	62,700
PDC ENERGY INC	36,883
PDF SOLUTIONS INC	4,600
PEBBLEBROOK HOTEL TRUST	17,607
PEBBLEBROOK HOTEL TRUST	72,459
PELTON INTERACTIVE INC CL A	105,667
PENN NATIONAL GAMING INC	20,396
PENN NATIONAL GAMING INC	29,580
PENN VIRGINIA CORP	3,100
PENNANT GROUP INC	7,827
PENNYMAC MORTGAGE INVESTMENT	27,800
PENTAIR PLC	11,971
PENUMBRA INC	24,538
PENUMBRA INC	4,200
PEPSICO INC	104,949
PERDOCEO EDUCATION CORP	22,575
PERFICIENT INC	9,336
PERFICIENT INC	22,909
PERFORMANCE FOOD GROUP CO	20,700
PERFORMANCE FOOD GROUP CO	33,117
PERKINELMER INC	9,171
PERRIGO CO PLC	17,200
PETMED EXPRESS INC	6,150

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
PETROLEO BRASILEIRO S A BR	238,200
PETROLEO BRASILEIRO S A BR	1,034,560
PFIZER INC	426,793
PFIZER INC	288,236
PGT INC	15,712
PHIBRO ANIMAL HEALTH CORP	4,972
PHILIP MORRIS INTL INC	117,882
PHILIP MORRIS INTL INC	163,031
PHILLIPS 66	36,581
PHILLIPS 66	211,040
PHILLIPS EDISON & CO	55,170
PHOTRONICS INC	21,306
PHYSICIANS REALTY TRUS	26,800
PILGRIMS PRIDE CORP NEW	10,700
PING AN INS GROUP CO CHINA L	563,220
PINNACLE FINANCIAL PARTNERS	10,312
PINNACLE WEST CAPITAL	7,973
PINTEREST INC CL A	122,545
PIONEER NATURAL RESOURCES CO	18,149
PIONEER NATURAL RESOURCES CO	47,980
PIPER JAFFRAY COS	3,922
PITNEY BOWES INC	48,627
PLEXUS CORP	8,169
PNC FINANCIAL SERVICES GROUP	31,188
PNM RESOURCES INC	9,951
POLARIS INDUSTRIES INC	8,258
POOL CORP	2,789
PORTLAND GENERAL ELECTRIC CO	13,200
POST HOLDINGS INC	7,685
POTLATCHDELTIC CORP	9,024
POWELL INDUSTRIES INC	2,100
POWER INTEGRATIONS INC	7,000
POWER INTEGRATIONS INC	1,224
POWER INTEGRATIONS INC	23,972
PPG INDUSTRIES INC	17,315
PPG INDUSTRIES INC	63,404

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
PPL CORP	54,367
PRA GROUP INC COM	12,894
PREFERRED BANK	4,300
PRESTIGE BRANDS HOLDINGS INC	14,200
PRICE T ROWE GROUP INC	16,582
PRICESMART INC	6,600
PRIMERICA INC	5,336
PRINCIPAL FINANCIAL GROUP	17,640
PROASSURANCE CORP	14,335
PROCTER & GAMBLE	181,714
PROCTER & GAMBLE	108,705
PROG HOLDINGS INC	17,321
PROGENICS PHARMACEUTICALS IN	17,400
PROGRESS SOFTWARE CORP	12,657
PROGRESSIVE CORP OHIO	44,480
PROGRESSIVE CORP OHIO	209,400
PROGRESSIVE CORP OHIO	73,494
PROGYNY INC	9,949
PROLOGIS INC	56,302
PROLOGIS INC	46,672
PROLOGIS INC	74,348
PROPETRO HOLDING CORP	22,500
PROSPERITY BANCSHARES INC	13,035
PROSPERITY BANCSHARES INC	59,659
PROTO LABS INC	7,559
PROVIDENT FINANCIAL SERVICES	20,681
PRUDENTIAL FINANCIAL GROUP	27,352
PTC INC	7,667
PTC THERAPEUTICS INC	75,750
PTC THERAPEUTICS INC	22,780
PUBLIC SERVICE ENTERPRISE IN	50,473
PUBLIC STORAGE INC	12,014
PULTE GROUP	18,331
PULTE HOMES INC	444,900
PVH CORP	8,567
Q2 HOLDINGS INC	52,837

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
QORVO INC	7,851
QUAKER CHEMICAL CORP	3,740
QUALCOMM INC	85,399
QUALCOMM INC	194,060
QUALCOMM INC	142,970
QUALCOMM INC	199,200
QUALCOMM INC	63,495
QUALYS INC	4,700
QUANEX BLDG PRODS CORP	11,267
QUANTA SERVICES INC	10,665
QUEST DIAGNOSTICS INC	8,639
QUIDELORTHO CORP	6,100
QUINSTREET INC	16,100
R1 RCM INC	18,000
R1 RCM INC	141,922
RADNET INC	12,100
RALPH LAUREN CORP	3,432
RAMBUS INC	32,312
RANDSTAD NV	111,800
RANGE RESOURCES CORP	34,800
RANGE RESOURCES CORP	3,062
RAPID7 INC	24,120
RAYMOND JAMES FINANCIAL INC	14,134
RAYONIER ADVANCED MATLS INC	20,266
RAYONIER INC	18,233
RAYTHEON TECHNOLOGIES CORP	112,282
RAYTHEON TECHNOLOGIES CORP	197,000
RAYTHEON TECHNOLOGIES CORP	119,575
RE/MAX HOLDINGS INC	5,213
READY CAPITAL CORP	14,266
REALOGY HOLDINGS CORP	32,800
REALTY INCOME CORP	46,963
RECURSION PHARMACEUTICALS IN	139,232
RED ROBIN GOURMET BURGERS	1,584
REDFIN CORP	186,756
REDFIN CORP	71,545

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
REDWOOD TRUST INC	31,500
REGAL BELOIT CORP	8,757
REGAL BELOIT CORP	58,600
REGENCY CENTERS CORP	11,036
REGENERON PHARMACEUTICALS IN	8,154
REGENERON PHARMACEUTICALS IN	13,796
REGENXBIO INC	8,600
REGIONS FINANCIAL CORP	67,502
REGIS CORP	1,634
REINSURANCE GROUP OF AMERICA	9,316
RELIANCE STEEL & ALUMINUM	8,592
RENAISSANCERE HOLDINGS LTD	6,588
RENASANT CORP	15,500
RENT A CENTER INC	18,432
REPAY HLDGS CORP	54,503
REPLIGEN CORP	6,500
REPSOL YPF SA SP A	223,300
REPSOL YPF SA SP A	1,288,840
REPUBLIC SERVICES INC	15,177
RESIDEO TECHNOLOGIES INC	39,880
RESMED INC	11,134
RESOURCES CONNECTION INC	11,074
RETAIL OPPORTUNITY INVESTMEN	31,507
REVOLUTION MEDICINES INC	42,688
REX AMERICAN RESOURCES CORP	5,019
REXFORD INDUSTRIAL REALTY IN	21,900
REXFORD INDUSTRIAL REALTY IN	45,769
RH	2,100
RIO TINTO ADR	251,920
RIO TINTO ADR	335,060
RIVIAN AUTOMOTIVE INC COMMON	66,046
RLI CORP	5,200
RMR GROUP INC	1,285
ROADRUNNER TRANSN SYS INC	164
ROBERT HALF INTL INC	7,906
ROBERT HALF INTL INC	232,160

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
ROBERT HALF INTL INC	26,046
ROBLOX CORPORATION CL A	116,980
ROCHE HOLDING LTD	380,000
ROCKWELL AUTOMATION INC	8,628
ROGERS CORP	5,402
ROKU INC	70,331
ROKU INC	26,411
ROLLINS INC	15,971
ROPER TECHNOLOGIES INC	7,826
ROSS STORES INC	25,759
ROSS STORES INC	149,622
ROYAL CARIBBEAN CRUISES LTD	16,680
ROYAL DUTCH SHELL PLC ADR	418,290
ROYAL DUTCH SHELL PLC ADR	461,580
ROYAL GOLD INC	8,541
RPC INC	5,700
RPM INTERNATIONAL INC	17,592
RPT REALTY	23,269
RUTH'S HOSPITALITY GROUP INC	8,962
RYDER SYSTEM	7,261
RYMAN HOSPITALITY PPTYS INC	25,306
S&P GLOBAL INC	25,908
S&P GLOBAL INC	38,606
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 THERA INC	24,998
SAGE THERAPEUTICS INC	52,770
SAIA INC	3,500
SALESFORCE.COM	75,665
SALESFORCE.COM	112,462
SALESFORCE.COM	70,685
SALESFORCE.COM	52,991
SALLY BEAUTY HLDG	31,913

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
SANA BIOTECHNOLOGY INC	112,667
SANMINA CORP	20,031
SANOFI AVENTIS	98,760
SAUL CENTERS INC	3,438
SBA COMMUNICATIONS CORP NEW	7,908
SCANSOURCE INC	7,142
SCHLUMBERGER LTD	107,557
SCHOLASTIC CORP	7,798
SCHWAB (CHARLES) CORP	116,117
SCHWAB (CHARLES) CORP	197,832
SCHWAB (CHARLES) CORP	97,231
SCHWEITZER-MAUDUIT	16,920
SCIENCE APPLICATIONS INTL	7,906
SCIENCE APPLICATIONS INTL	32,328
SCIENTIFIC GAMES CORP A	13,162
SCOTTS MIRACLE GRO CO CL A	5,408
SEACOAST BANKING CORP OF FLO	15,600
SEAGATE TECHNOLOGY HOLDINGS	14,804
SEAGATE TECHNOLOGY HOLDINGS	35,290
SEAGATE TECHNOLOGY HOLDINGS	254,460
SEAGEN INC	36,193
SEALED AIR CORP	10,593
SEI INVESTMENTS CO	14,705
SELECT MEDICAL HLDGS CORP	31,060
SELECTIVE INSURANCE GROUP	7,700
SELECTQUOTE INC	35,200
SEMPRA ENERGY	23,901
SEMPRA ENERGY	50,190
SEMTECH CORP	8,808
SENECA FOODS CORP	2,200
SENSIENT TECHNOLOGIES CORP	6,175
SERVICE CORP INTL	22,947
SERVICE PROPERTIES TRUST	35,215
SERVICENOW INC	15,377
SERVICENOW INC	40,128
SERVISFIRST BANCSHARES INC	13,300

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
SHAKE SHACK INC	11,199
SHENANDOAH TELECOMMUNICATION	12,193
SHERWIN WILLIAMS	17,761
SHERWIN WILLIAMS	35,562
SHIFT4 PAYMENTS INC	22,526
SHIFT4 PMTS INC	98,614
SHIONOGI & CO LTD	767,860
SHOCKWAVE MEDICAL INC	5,399
SHOE CARNIVAL INC	5,600
SHOPIFY INC	442,931
SHUTTERSTOCK INC	5,699
SIGNATURE BANK	268
SIGNATURE BANK	4,402
SIGNET JEWELERS INC	15,000
SILGAN HOLDINGS INC	9,326
SILGAN HOLDINGS INC	107,126
SILICON LABORATORIES INC	5,648
SIMMONS FIRST NATIONAL CORP	32,500
SIMON PROPERTY CROUP INC	24,368
SIMPSON MANUFACTURING CO INC	5,800
SIMULATIONS PLUS INC	4,300
SIRIUSPOINT LTD	23,000
SITE CENTERS CORP	51,400
SITIME CORPORATION COMMON ST	2,100
SIX FLAGS ENTERTAINMENT CORP	18,660
SKECHERS U S A INC CL A	18,487
SKYWEST INC	14,168
SKYWORKS SOLUTIONS INC	11,663
SL GREEN REALTY CORP	9,252
SLEEP NUMBER CORP	7,832
SLM CORP	43,662
SLM CORP	995,884
SLM CORP	144,937
SM ENERGY CO	32,600
SMART GLOBAL HOLDINGS INC	9,600
SMUCKER J M CO	7,816

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
SNAP INC	542,972
SNAP INC CL A	223,660
SNAP ON INC	3,834
SNOWFLAKE INC	37,607
SNOWFLAKE INC	46,723
SOLAREEDGE TECHNOLOGIES INC	604
SOLAREEDGE TECHNOLOGIES INC	4,110
SONIC AUTOMOTIVE INC	7,964
SONOCO PRODUCTS CO	13,373
SONOS INC COMMON STOCK	37,000
SONY CORP JA ADR	82,600
SOTERA HEALTH COMPANY COMMON	41,775
SOUTH JERSEY INDUSTRIES	28,466
SOUTH STATE CORP	21,747
SOUTHERN CO	80,836
SOUTHSIDE BANCSHARES INC	8,955
SOUTHWEST AIRLINES	42,724
SOUTHWEST GAS CORP	6,606
SOUTHWEST GAS CORP	19,186
SOUTHWESTERN ENERGY CO	155,200
SOUTHWESTERN ENERGY CO	68,992
SOVOS BRANDS INC	99,214
SPARTANNASH CO	10,413
SPECTRUM BRANDS	13,008
SPECTRUM BRANDS HOLDINGS INC	1
SPIRE INC	7,000
SPIRIT AEROSYSTEMS HLDGS INC	400,363
SPIRIT AIRLS INC	446,128
SPIRIT REALTY CAPITAL INC	16,200
SPLUNK INC	94,681
SPOK HOLDINGS INC	4,700
SPROUTS FARMERS MARKET INC	17,695
SPS COMMERCE	10,146
SPX TECHNOLOGIES INC	12,571
SPX TECHNOLOGIES INC	36,780
STAAR SURGICAL CO	6,300

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
STANDARD BK GROUP LTD	310,300
STANDARD BK GROUP LTD	1,220,040
STANDARD MOTOR PRODUCTS INC	5,054
STANDEX INTERNATIONAL CORP	3,821
STANLEY BLACK & DECKER	11,759
STARBUCKS CORP	87,254
STARBUCKS CORP	87,700
STATE STREET CORP	27,955
STEEL DYNAMICS INC	27,261
STEEL DYNAMICS INC	74,227
STEM INC	36,788
STEPAN CO	6,169
STERICYCLE INC	10,450
STERIS PLC	7,198
STEVEN MADDEN	22,421
STEWART INFORMATION SERVICES	8,282
STIFEL FINANCIAL CORP	15,929
STIFEL FINANCIAL CORP	42,221
STOKE THERA INC	42,598
STONEX GROUP INC	5,460
STORE CAPITAL CORP	30,600
STRATEGIC ED INC	5,200
STRIDE INC COMMON STOCK	7,313
STRYKER CORP	25,604
STURM RUGER & CO INC	5,719
SUMMIT HOTEL PROPERTIES INC	24,027
SUN COUNTRY AIRLINES HOLDING	8,900
SUN LIFE FINL INC	222,660
SUNCOKE ENERGY INC	32,688
SUNPOWER CORP	12,400
SUNRUN INC	28,000
SUNSTONE HOTEL INVESTORS INC	66,623
SUPERNUS PHARMACEUTICALS INC	14,981
SURMODICS INC	2,598
SVB FINANCIAL GROUP	4,388
SWEETGREEN INC	43,870

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
SWEETGREEN INC	280,900
SWISS LIFE HLDG	115,900
SYLVAMO CORPORATION COMMON S	11,300
SYNAPTICS INC	4,620
SYNAPTICS INC	38,332
SYNAPTICS INC	11,483
SYNCHRONY FINL	36,461
SYNCHRONY FINL	619,070
SYNDAX PHARMACEUTICALS INC	40,734
SYNEOS HEALTH INC	14,123
SYNEOS HEALTH INC	47,692
SYNNEX CORP	6,052
SYNOPSIS INC	11,632
SYNOVUS FINANCIAL CORP	22,800
SYNOVUS FINANCIAL CORP	45,823
SYSCO CORP	38,743
T MOBILE US INC	45,774
TABULA RASA HEALTHCARE INC	5,200
TACTILE SYSTEMS TECHNOLOGY I	5,500
TAIWAN SEMICONDUCTOR ADR	98,390
TAKE-TWO INTERACTIVE SOFTWARE	11,494
TAKE-TWO INTERACTIVE SOFTWARE	63,353
TALOS ENERGY INC	8,400
TANDEM DIABETES CARE INC	8,400
TANGER FACTORY OUTLET CENTER	26,400
TAPESTRY INC	18,496
TAPESTRY INC	569,500
TAPESTRY INC	591,000
TARGA RESOURCES CO COMMON ST	31,172
TARGA RESOURCES CORP	92,751
TARGET CORP	35,261
TARGET CORP	111,200
TAYLOR MORRISON HOME CORP	22,400
TE CONNECTIVITY LTD	23,668
TE CONNECTIVITY LTD	162,590
TECHTARGET INC	6,600

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
TEGNA INC	29,701
TELADOC INC	25,302
TELEDYNE TECHNOLOGIES	3,375
TELEFLEX INC	3,326
TELEFLEX INC	18,921
TELEPHONE & DATA SYS INC	33,900
TEMPUR SEALY INTERNATIONAL,	25,220
TENET HEALTHCARE CORP	14,985
TENNANT CO	5,311
TERADATA CORP	14,544
TERADATA CORP	154,732
TERADYNE INC	11,678
TEREX CORP	12,446
TESLA INC	87,072
TESLA INC	202,543
TESLA INC	34,500
TESLA INC	27,252
TETRA TECHNOLOGIES INC	7,300
TETRA TECHNOLOGIES INC	6,110
TEXAS CAPITAL BANCSHARES INC	7,302
TEXAS INSTRUMENTS INC	69,483
TEXAS INSTRUMENTS INC	68,815
TEXAS ROADHOUSE INC	8,061
TEXAS ROADHOUSE INC	29,708
TEXTRON INC	15,861
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	44,318
THE ST. JOE COMPANY	9,500
THE TRADE DESK	347,695
THERMO ELECTRON CORP	29,793
THERMO ELECTRON CORP	20,603
THOR INDUSTRIES INC	8,230

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
THOR INDUSTRIES INC	15,736
THRYV HOLDINGS INC COMMON ST	4,900
TIDEWATER INC NEW	794
TIDEWATER INC NEW	859
TILE SHOP HOLDINGS INC	9,400
TIMKEN CO	10,197
TIMKENSTEEL CORP	10,851
TITAN INTERNATIONAL INC	15,017
TIVITY HEALTH INC	1
TJX COS INC	89,097
TJX COS INC	185,185
TOKYO ELECTRON LTD	154,610
TOLL BROTHERS INC	15,565
TOMPKINS FINANCIAL CORP	3,431
TOOTSIE ROLL INDUSTRIES	4,944
TOPBUILD CORP	4,500
TOPBUILD CORP	5,716
TORO CO	14,469
TOTAL SA	390,080
TOTAL SA	532,790
TRACTOR SUPPLY CO	8,075
TRANE TECHNOLOGIES PLC	17,142
TRANSDIGM GROUP INC	3,929
TRANSUNION	32,919
TRAVEL + LEISURE CO	11,500
TRAVELERS COS INC/THE	17,646
TREDEGAR CORP	9,442
TREEHOUSE FOODS INC	16,500
TREX CO INC	15,700
TRI POINTE HOMES, INC.	28,718
TRIMBLE NAVIGATION LIMITED	478
TRIMBLE NAVIGATION LIMITED	18,147
TRINITY INDUSTRIES	22,142
TRINSEO PLC	10,600
TRIPADVISOR INC	12,900
TRIUMPH BANCORP INC	6,400

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
TRIUMPH BANCORP INC	31,680
TRIUMPH GROUP INC	18,105
TRUEBLUE INC	10,088
TRUIST FINANCIAL CORP	100,866
TRUPANION INC	9,300
TRUSTCO BANK CORP	4,140
TRUSTMARK CORP	18,700
TTEC HLDGS INC	5,189
TTM TECHNOLOGIES INC	25,806
TUPPERWARE BRANDS CORP	14,700
TWILIO INC	85,075
TWITTER INC	51,629
TWO HARBORS INVESTMENT CORP.	88,200
TYLER TECHNOLOGIES INC	2,983
TYSON FOODS INC CL A	21,276
U.S. SILCA HOLDINGS INC	17,828
UBS ALL COUNTRY WORLD	5,754,818
UBS COLLECTIVE INVESTMENT TR	3,164,305
UBS GROUP AG	170,600
UBS GROUP AG	1,188,250
UDR INC	22,213
UFP INDUSTRIES INC	18,267
UGI CORP	27,564
UGI CORP	151,489
ULTA BEAUTY INC	3,797
ULTRA CLEAN HLDS INC	13,665
ULTRAGENYX PHARMACEU	72,109
UMB FINANCIAL CORP	5,892
UMPQUA HOLDINGS CORP	29,791
UNDER ARMOUR INC	26,064
UNDER ARMOUR INC CL A	28,474
UNIFI INC	4,231
UNIFIRST CORP/MA	4,363
UNION PACIFIC CORP	47,488
UNION PACIFIC CORP	50,180
UNIQURE N.V. COMMON STOCK	12,100

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
UNISYS CORP	17,800
UNITED BANKSHARES INC	17,457
UNITED COMMUNITY BANKS	29,997
UNITED CONTL HLDGS INC	24,249
UNITED FIRE GROUP INC	4,331
UNITED NATURAL FOOD INC	16,100
UNITED PARCEL SERVICE CL B	55,654
UNITED RENTALS INC	5,136
UNITED RENTALS INC	57,484
UNITED RENTALS INC	104,380
UNITED STATES STEEL CORP	39,515
UNITED THERAPEUTICS	33,875
UNITED THERAPEUTICS	3,452
UNITED THERAPEUTICS CORP	6,629
UNITEDHEALTH GROUP INC	71,129
UNITEDHEALTH GROUP INC	56,522
UNITEDHEALTH GROUP INC	57,970
UNITEDHEALTH GROUP INC	54,264
UNITEDHEALTH GROUP INC	44,293
UNITI GROUP INC	61,676
UNITIL CORP	4,300
UNIVAR SOLUTIONS INC	22,800
UNIVERSAL CORP VA	6,952
UNIVERSAL DISPLAY CORP	5,900
UNIVERSAL ELECTRONICS INC	3,888
UNIVERSAL HEALTH REALTY INCO	3,723
UNIVERSAL HEALTH SERVICES-B	5,594
UNIVERSAL INSURANCE HOLDINGS	10,700
UNUM GROUP	27,600
URAN EDGE PROPERTIES	29,500
URBAN OUTFITTERS INC	26,800
URSTADT BIDDLE PROPERTIES IN	10,355
US BANCORP	102,818
US PHYSICAL THERAPY INC	3,526
USANA HEALTH SCIENCES INC	3,600
VALARIS LTD	1,259

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
VALARIS PLC	1
VALARIS PLC	45,799
VALE SA	211,800
VALE SA	875,190
VALE SA	968,300
VALERO ENERGY CORP	30,288
VALLEY NATIONAL BANCORP	57,383
VALMONT INDUSTRIES INC	3,018
VALVOLINE INC	25,047
VANDA PHARMACEUTICALS INC	15,500
VAREX IMAGING CORP	8,680
VARONIS SYSTEMS INC	30,425
VECTOR GROUP LTD	41,000
VEECO INSTRUMENTS INC	13,954
VENTAS INC	28,497
VEOLIA ENVIRONNEMENT SA	263,470
VERA BRADLEY INC	7,200
VERICEL CORP	13,000
VERISIGN INC	7,140
VERISIGN INC	19,160
VERISK ANALYTICS INC	11,642
VERITEX HOLDINGS INC	14,092
VERITIV CORP	3,522
VERIZON COMMUNICATIONS	319,369
VERIZON COMMUNICATIONS	205,990
VERRA MOBILITY CORP	145,440
VERTEX PHARMACEUTICALS INC	19,502
VERTEX PHARMACEUTICALS INC	42,125
VERTEX PHARMACEUTICALS INC	52,169
VERTEX PHARMACEUTICALS INC	30,586
VF CORP	23,484
VIACOMCBS INC	42,869
VIAD CORP	4,355
VIASAT INC	9,987
VIATRIS INC	87,274
VIAVI SOLUTIONS INC	63,140

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
VICI PROPERTIES INC COMMON S	73,238
VICOR CORP	2,800
VICTORIA'S SECRET	22,995
VICTORIAS SECRET AND CO COMM	12,300
VIPSHOP HLDGS LTD	273,400
VIPSHOP HLDGS LTD	1,136,390
VIR BIOTECHNOLOGY INC COMMON	20,900
VIRTUS INVESTMENT PARTNERS I	2,044
VISA INC	126,196
VISA INC	142,556
VISA INC	91,495
VISHAY INTERTECHNOLOGY INC	20,487
VISTA OUTDOOR INC	18,653
VISTEON CORP	4,200
VISTEON CORP	12,308
VIZIO HOLDING CORP-A	157,081
VMWARE INC	90,952
VONTIER CORP	23,080
VORNADO REALTY TRUST	11,572
VOYA FINL INC	15,700
VULCAN MATERIALS CO	9,677
WABASH NATIONAL CORP	17,411
WABTEC CORP	316
WABTEC CORP	13,830
WABTEC CORP	66,001
WALGREENS BOOTS ALLIANCE INC	51,699
WALKER & DUNLOP INC	8,183
WAL-MART STORES INC	108,396
WARNER BROS DISCOVERY INC	163,905
WARRIOR MET COAL INC	14,600
WASHINGTON FEDERAL INC	12,128
WASHINGTON REIT	24,500
WASTE MANAGEMENT INC	28,350
WATERS CORP	4,624
WATSCO INC	31,457
WATSCO INC	4,452

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
WATSCO INC	13,307
WATTS WATER TECHNOLOGIES INC	3,800
WATTS WATER TECHNOLOGIES INC	335
WAYFAIR INC	98,798
WAYFAIR INC	59,906
WD-40 CO	3,895
WEBSTER FINANCIAL CORP	25,072
WEBSTER FINANCIAL CORP	42,820
WEC ENERGY GROUP INC	23,410
WELLS FARGO & CO	288,444
WELLS FARGO & CO	303,789
WELLTOWER INC	35,237
WENDY'S CO	19,997
WERNER ENTERPRISES INC	9,290
WESCO INTERNATIONAL INC	5,383
WESCO INTERNATIONAL INC	0
WEST PHARMACEUTICAL SERVICES	5,380
WESTAMERICA BANCORPORATION	8,125
WESTERN ALLIANCE BANCORP	33,153
WESTERN DIGITAL CORP	22,098
WESTERN UNION CO	52,624
WESTROCK CO	18,871
WEX INC	5,499
WEX INC	52,370
WEYERHAEUSER CORP	54,104
WHIRLPOOL CORP	4,550
WHITE MOUNTAINS INS	2,370
WHITESTONE REIT	12,354
WILEY (JOHN) & SONS CL A	5,753
WILLIAMS COS	90,398
WILLIAMS COS	585,440
WILLIAMS COS	682,451
WILLIAMS SONOMA INC	10,634
WILLIS TOWERS	8,105
WILLIS TOWERS	14,100
WILLSCOT MOBILE MINI	79,648

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
WINGSTOP INC	4,400
WINGSTOP INC	17,987
WINNEBAGO INDUSTRIES INC	9,570
WINTRUST FINANCIAL CORP	7,427
WISDOMTREE INVESTMENTS INC	32,193
WOLFSPEED INC	16,770
WOLVERINE WORLD WIDE INC	23,211
WOODSIDE ENERGY GROUP LTD	127,100
WOODWARD INC	7,686
WORKDAY INC	43,275
WORKDAY INC	26,312
WORLD ACCEPTANCE CORP	1,172
WORLD FUEL SERVICES CORP	18,910
WORLD WRESTLING ENTMT INC	7,700
WORLD WRESTLING ENTMT INC	208,001
WORTHINGTON INDUSTRIES	5,751
WSFS FINANCIAL CORP	18,695
WW INTERNATIONAL INC	20,400
WYNDHAM HOTELS & RESORTS INC	11,964
WYNN RESORTS LTD	7,373
XCEL ENERGY INC	41,596
XENCOR INC	15,200
XENIA HOTELS & RESORTS INC	28,800
XEROX HOLDINGS CORP	21,400
XPEL INCORPORATION COMMON ST	4,800
XPERI HOLDING CORP	30,200
XPO LOGISTICS INC	14,200
XYLEM INC	12,986
YARA INTL ASA	136,600
YELP INC	19,800
YETI HOLDINGS INC	10,300
YETI HOLDINGS INC	109,010
YETI HOLDINGS INC	36,636
YUM BRANDS INC	20,863
ZEBRA TECHNOLOGIES CORP CL A	3,882
ZENTALIS PHARM INC	29,865

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Domestic & International Equities

Description	Shares / Units
ZIFF DAVIS INC	5,736
ZIFF DAVIS INC	24,221
ZIMMER BIOMET HOLDINGS INC	15,955
ZIMVIE INC	5,940
ZIONS BANCORPORATION	11,734
ZIONS BANCORPORATION	390,760
ZOETIS INC	35,599
ZOOM VIDEO COMMUNICATIONS IN	58,869
ZTO EXPRESS CAYMAN INC	605,170
ZUMIEZ INC	5,800
ZURN WATER SOLUTIONS CORP	89,728
ZYNEX INC	4,290

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
3M COMPANY	2,000,000
7-11 INC	280,000
7-ELEVEN INC	4,131,000
ABBVIE INC	2,880,000
ABBVIE INC	550,000
ABBVIE INC	1,290,000
ABBVIE INC	1,100,000
ABMT	207,026
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
AERCAP IRELAND CAP/GLOBA	4,175,000
AGILENT TECHNOLOGIES INC	640,000
AGILENT TECHNOLOGIES INC	770,000
AKER BP ASA	2,187,000
AKER BP ASA	1,515,000
ALABAMA FEDERAL AID HIGHWAY	1,500,000
ALAMEDA CNTY CA	1,340,000
ALBEMARLE CORP	300,000
ALCON FINANCE CORP	3,413,000
ALEXANDRIA REAL ESTATE	730,000
ALEXANDRIA REAL ESTATE	490,000
ALIBABA	1,000,000
ALLIANT ENERGY FINANCE	810,000
ALLINA HEALTH SYSTEM	800,000
ALLSTATE CORPORATION	1,996,000
ALLSTATE CORPORATION	999,000
ALPHABET INC	2,000,000
AMAZON.COM	2,000,000
AMAZON.COM INC	2,000,000
AMAZON.COM INC	2,000,000
AMAZON.COM INC	2,000,000
AMER TRANS SYST	570,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
AMERICAN EXPRESS	1,270,000
AMERICAN EXPRESS	400,000
AMERICAN EXPRESS	380,000
AMERICAN EXPRESS CO	2,906,000
AMERICAN EXPRESS CO	2,000,000
AMERICAN EXPRESS CO	5,500,000
AMERICAN FINANCIAL GROUP	2,327,000
AMERICAN HONDA FINANCE	790,000
AMERSON ORCHARD GTOWN KY	10,000,000
AMERSON ORCHARD GTOWN KY	3,000,000
AMERSON ORCHARD GTOWN KY	5,000,000
AMPHENOL CORP	1,020,000
AN JOSE CA REDEV AGY SUCCESS	1,015,000
ANALOG DEVICES INC	1,000,000
ANDOVER MA	1,100,000
ANGLO AMERICAN CAPITAL	200,000
ANGLO AMERICAN CAPITAL	200,000
ANGLO AMERICAN CAPITAL	990,000
ANGLO AMERICAN CAPITAL	260,000
ANGLO AMERICAN CAPITAL	700,000
ANHEUSER-BUSCH CO/INBEV	1,100,000
ANHEUSER-BUSCH COS	4,226,000
ANHEUSER-BUSCH INBEV	2,000,000
ANHEUSER-BUSCH INBEV WOR	830,000
ANHEUSER-BUSCH INBEV WOR	700,000
AON CORP	7,500,000
AON CORP	6,500,000
AON CORP/AON GLOBAL HOLD	340,000
APPLE INC	2,300,000
APPLE INC	5,000,000
APPLE INC	2,000,000
APPLE INC	3,000,000
APPLE INC	1,500,000
APPLE INC 5/3/23	5,000,000
APPLE INC 5/4/43	1,000,000
APPLE INC.	2,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
APPLE INC.	3,000,000
APPLIED MATERIAL	3,750,000
APPLIED MATERIAL	1,250,000
APPLIED MATERIAL	1,250,000
APPLIED MATERIAL	3,750,000
ARCHER-DANIELS	500,000
ARES CAPITAL CORP	3,998,000
ASHTED CAPITAL INC	3,150,000
AT&T INC	2,530,000
AT&T INC	1,000,000
AT&T INC	1,000,000
AT&T INC	1,100,000
AT&T INC	470,000
AT&T INC	750,000
AT&T INC	2,000,000
ATLANTA GA	830,000
ATMOS ENERGY CORPORATION	800,000
AVERY DENNISON CORP	3,000,000
BAE SYSTEMS HOLDINGS INC	570,000
BAE SYSTEMS PLC	2,000,000
BAIDU INC	1,000,000
BALTIMORE CNTY MD	1,000,000
BALTIMORE CNTY MD	500,000
BANK 2020BN26	2,080,000
BANK 2021BN36	3,701,000
BANK 2021BN37	4,020,000
BANK 2021BN37	3,000,000
BANK NBNK39	2,630,000
BANK OF AMERICA CORP	4,102,000
BANK OF AMERICA CORP	2,820,000
BANK OF AMERICA CORP	2,036,000
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
BANK OF AMERICA FUNDING CORP	510,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
BANK OF AMERICA FUNDING CORP	310,000
BANK OF AMERICA FUNDING CORP	310,000
BANK OF AMERICA FUNDING CORP	320,000
BANK OF MONTREAL	3,225,000
BANK OF MONTREAL	270,000
BANK OF NOVA SCOTIA	4,378,000
BANK OF NOVA SCOTIA	370,000
BANK OF NOVA SCOTIA	630,000
BANK OF NOVA SCOTIA	600,000
BANK OF NY MELLON CORP	470,000
BANK OF NY MELLON CORP	700,000
BARCLAYS COMMERC2020C7 GAGE	7,525,000
BARCLAYS COMMERC2021C11 GAGE	1,980,000
BARCLAYS COMMERC2021C12 GAGE	15,480,000
BARCLAYS COMMERC2022C14 GAGE	1,535,000
BARCLAYS COMMERC2022C16 GAGE	3,540,000
BARCLAYS PLC	2,727,000
BARREN COUNTY KY GO	940,000
BARREN COUNTY KY GO	1,285,000
BARREN COUNTY KY GO	2,455,000
BAT CAPITAL CORP	4,364,000
BAXTER INTERNATIONAL INC	220,000
BAXTER INTERNATIONAL INC	950,000
BAXTER INTERNATIONAL INC	660,000
BAYCARE HEALTH SYSTEM	390,000
BAYER US FINANCE	800,000
BAYER US FINANCE	340,000
BAYER US FINANCE LLC	1,020,000
BECTON DICKINSON	2,221,000
BECTON DICKINSON	156,000
BECTON DICKINSON AND CO	250,000
BEECHWOOD KY ISD	2,000,000
BELLEVUE	555,000
BEMIS COMPANY INC	3,211,000
BENCHMARK MORTGA2018B8	4,040,000
BENCHMARK MORTGA2021B25	11,333,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
BERKSHIRE HATHAWAY	4,000,000
BERKSHIRE HATHAWAY	12,000,000
BERKSHIRE HATHAWAY	6,000,000
BERKSHIRE HATHAWAY	3,000,000
BERKSHIRE HATHAWAY ENERGY	8,000,000
BERKSHIRE HATHAWAY ENERGY	5,000,000
BERKSHIRE HATHAWAY INC	2,448,000
BERKSHIRE HATHAWAY INC	2,000,000
BEXAR CNTY TX	1,085,000
BLACK HILLS CORP	1,120,000
BLACK HILLS CORP	1,200,000
BLACKSTONE HOLDINGS FINANCE,	1,000,000
BMW US CAPITAL	7,000,000
BMW US CAPITAL	7,764,000
BMW US CAPITAL	5,000,000
BMW US CAPITAL LLC	590,000
BMW US CAPITAL LLC	5,000,000
BNP PARIBAS	2,149,000
BNP PARIBAS	1,100,000
BNP PARIBAS	1,180,000
BNP PARIBAS	630,000
BOARDWALK PIPELINES LLC	3,150,000
BOEING CO	2,102,000
BOEING CO	970,000
BOEING CO	420,000
BOEING CO	565,000
BOSTON PROPERTIES LP	485,000
BOSTON PROPERTIES LP	410,000
BOSTON PROPERTIES LP	450,000
BOSTON UNIVERSITY	3,000,000
BP CAP MARKETS AMERICA	1,430,000
BPCE SA	740,000
BRANCH BANKING & TRUST	500,000
BRASKEM AMERICA FINANCE	1,818,000
BRITISH TELECOMMUNICATIO	3,740,000
BROADCOM INC	4,439,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
BROWN FORMAN CORP	2,100,000
BROWN-FORMAN CORP	3,297,000
BROWN-FORMAN CORP	4,600,000
BROWN-FORMAN CORP	1,110,000
BROWN-FORMAN CORP	2,000,000
BROWN-FORMAN CORP.	2,000,000
BROWN-FORMAN CORP.	1,000,000
BRUNSWICK CORP	2,253,000
BUCKS CNTY PA CMNTY CLG AUTH	445,000
BURLINGTN NORTH SANTA FE	1,300,000
BURLINGTN NORTH SANTA FE	350,000
BURLINGTON NORTH SANTA FE	1,854,000
BURLINGTON NORTH SANTA FE 9/	1,091,000
BURLINGTON NORTHERN SANTA FE	2,000,000
BURLINGTON NOTHERN SANTA FE	2,000,000
BWAY MORTGAGE TRUST	0
CALIFORNIA MUNI FIN AUTH-FBI	3,425,000
CAMPBELL UNION HIGH SCHOOL	1,265,000
CANADIAN NATIONAL RAILWAYS	800,000
CANADIAN NATIONAL RESOURCES	619,000
CANADIAN NATIONAL RESOURCES	700,000
CANADIAN NATL RESOURCES	2,220,000
CANADIAN PACIFIC RR CO	820,000
CANUTILLO TX INDEP SCH DIST	1,000,000
CAPITAL ONE BANK USA NA	1,350,000
CAPITAL ONE FINANCIAL CORP	470,000
CAPITAL ONE FINANCIAL CORP	180,000
CAPITAL ONE FINANCIAL CORP	390,000
CARE CAPITAL PROPERTIES	2,100,000
CARGILL INC 144A SR NOTES	2,000,000
CARGILL INCORPORATED	275,000
CARGILL INCORPORATED	780,000
CARLISLE CO KY SD FIN CORP	1,840,000
CARRIER GLOBAL CORP	4,100,000
CARRIER GLOBAL CORP	1,430,000
CATERPILLAR INC	1,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
CATERPILLAR INC	1,500,000
CATERPILLAR INC	5,000,000
CATERPILLAR INC	2,000,000
CATERPILLAR INC	2,500,000
CELANESE US HOLDINGS LLC	3,430,000
CENOVUS ENERGY INC	2,585,000
CENTERPOINT ENER HOUSTON	270,000
CENTERPOINT ENERGY RES	930,000
CENTERPOINT ENERGY RESOU	320,000
CENTRL OH SOL WST AUTH	1,410,000
CGCMT	7,035,000
CHANDLER AZ EXCISE TAX REVEN	1,000,000
CHARLES SCHWAB COR	640,000
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	3,024,000
CHARTER COMM OPT LLC/CAP	1,400,000
CHARTER COMM OPT LLC/CAP	560,000
CHENIERE CORP CHRISTI HD	4,117,000
CHEVRON CORP	560,000
CHEVRON CORP	4,000,000
CHEVRON PHILLIPS CHEM CO	700,000
CHICAGO IL	5,000
CHICAGO IL	85,000
CINCINNATI FINANCIAL CORP DE	2,500,000
CINCINNATI FINANCIAL CORP DE	2,000,000
CITIGROUP	1,531,000
CITIGROUP	2,646,000
CITIGROUP	3,000,000
CITIGROUP COMMERCIAL MORTGAG	1,572,641
CITIGROUP INC	490,000
CITIGROUP INC 6/1/25	2,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
CITIGROUP INCORPORATED	1,520,000
CITIGROUP INCORPORATED	840,000
CITIGROUP INCORPORATED	685,000
CITIGROUP INCORPORATED	740,000
CITIGROUP INCORPORATED	810,000
CITIGROUP INCORPORATED	540,000
CITIZENS BANK NA/RI	3,298,000
CITIZENS BANK NA/RI	410,000
CITIZENS BANK NA/RI	730,000
CITIZENS BANK NA/RI	250,000
CITY OF AURORA CO WATER REVE	1,160,000
CITY OF CASA GRANDE AZ	2,025,000
CITY OF OWENSBORO KY	1,315,000
CITY OF PADUCAH KY	1,540,000
CLARK CO KY SDFC	2,000,000
CLEVELAND CLINIC FOUND	700,000
CLEVELAND ELEC ILLUM	3,678,000
CLOROX COMPANY	280,000
CME GROUP INC	3,650,000
CMS ENERGY CORP	3,232,000
CNH INDUSTRIAL CAPITAL L	4,046,000
COCA-COLA CO	5,000,000
COCA-COLA CO	3,000,000
COMCAST CORP	2,552,000
COMCAST CORP	1,234,000
COMCAST CORPORATION	832,000
COMCAST CORPORATION	1,250,000
COMERICA BANK	550,000
COMM	2,810,000
COMM MORTGAGE TRUST	664,663
COMM MORTGAGE TRUST	2,350,000
COMM MORTGAGE TRUST	1,830,000
COMMONSPIRIT HEALTH	2,691,000
COMMONWEALTH BANK AUST	1,120,000
CONOCOPHILLIPS COMPANY	385,000
CONSTELLATION BRANDS INC	500,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
CONSUMERS ENERGY COMPANY	960,000
CONTINENTAL RESOURCES	2,098,000
COOPERATIEVE RABOBANK UA	810,000
COOPERATIEVE RABOBANK UA	260,000
COOPERATIEVE RABOBANK UA	660,000
CORESTATES CAPTL III	4,903,000
COSTCO WHOLESALE CORP	1,000,000
COSTCO WHOLESALE CORP	2,000,000
COSTCO WHOLESALE CORP	3,000,000
COTERRA ENERGY INC	470,000
COUNTY OF PIMA AZ	1,100,000
COVE LAKE VILLAGE APARTMENTS	10,500,000
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
CREDIT SUISSE NEW YORK	4,284,000
CRH AMERICA FINANCE INC	590,000
CRH AMERICA INCORPORATED	650,000
CROWN CASTLE INTL CORP	3,349,000
CROWN CASTLE INTL CORP	5,000,000
CSX CORP	3,000,000
CUBESMART LP	240,000
CVS CORP	2,512,000
CVS HEALTH CORP	532,000
CVS HEALTH CORP	830,000
CVS HEALTH CORP	230,000
CVS HEALTH CORP	800,000
DAIMLER FINANCE NA LLC	580,000
DAIMLER TRUCKS FINAN NA	400,000
DAIMLER TRUCKS FINAN NA	700,000
DAIMLER TRUCKS FINAN NA	360,000
DANVILLE KY	755,000
DANVILLE KY	145,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
DEERE & COMPANY	5,000,000
DEPT OF HOUSING & URBAN DEVL	1,790,000
DEPT OF HOUSING & URBAN DEVL	2,200,000
DESERT CMNTY CLG DIST CA TXB	825,000
DH EUROPE FINANCE II	3,305,000
DIAGEO CAPITAL PLC	230,000
DIGITAL REALTY TRUST LP	1,270,000
DOMINION ENERGY SOUTH	840,000
DOWDUPONT INC	1,100,000
DTE ELECTRIC CO	1,210,000
DUKE ENERGY CAROLINAS	1,400,000
DUKE ENERGY PROGRESS	5,000,000
DUKE ENERGY PROGRESS INC	2,557,000
DUKE ENERGY PROGRESS INC	1,352,000
DUKE ENERGY PROGRESS LLC	660,000
DUKE REALTY CORPORATION	900,000
DUKE UNIVERSITY	2,250,000
DUKE UNIVERSITY HEALTH	640,000
EATON CORP	350,000
ECMC GROUP STUDENT LOAN TRUS	1,110,738
ECOLAB INC	1,109,000
ECOLAB INC 12/8/41	136,000
EDISON INTERNATIONAL	2,328,000
ELECTRICITE DE FRANCE	3,301,000
ELI LILLY & CO	2,286,000
EMERSON ELECTRIC CO	500,000
EMERSON ELECTRIC COMPANY	435,000
EMERSON ELECTRIC COMPANY	380,000
EMERSON ELECTRIC COMPANY	1,085,000
ENABLE MIDSTREAM PARTNERS LP	3,833,000
ENTERGY ARKANSAS INC	1,000,000
ENTERGY ARKANSAS INC	270,000
ENTERGY LOUISIANA LLC	590,000
ENTERPRISE PRODUCTS OPER	700,000
ENTERPRISE PRODUCTS OPER	130,000
ENTERPRISE PRODUCTS OPER	610,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
EQUIFAX INCORPORATED	580,000
EQUIFAX INCORPORATED	250,000
EQUIFAX INCORPORATED	580,000
EQUIFAX INCORPORATED	230,000
EQUINIX INC	2,668,000
ERP OPERATING LP	530,000
ESTEE LAUDER CO INC	1,000,000
EVERGY METRO	1,520,000
EVERGY MISSOURI WEST INC	540,000
EXELON CORPORATION	210,000
EXPEDIA INC-W/I	770,000
EXPERIAN FINANCE PLC	210,000
EXPERIAN FINANCE PLC	1,200,000
EXPORT IMPORT BK UNITED	484,499
EXTRA SPACE STORAGE LP	190,000
EXXON MOBIL	3,000,000
EXXON MOBIL	1,000,000
EXXON MOBIL CORPORATION	1,000,000
FANNIE MAE	3,468,970
FANNIE MAE	3,681,606
FANNIE MAE	1,098,795
FANNIE MAE	788,863
FANNIE MAE	1,018,394
FANNIE MAE	1,604,002
FANNIE MAE	1,935,584
FANNIE MAE	1,520,000
FANNIE MAE	3,020,000
FANNIE MAE 30 YR.	1,306,255
FANNIE MAE 30 YR. (#2)	860,238
FANNIE MAE POOL	1,459,750
FANNIE MAE POOL	2,904,268
FANNIE MAE POOL	202,615
FANNIE MAE POOL	616,282
FANNIE MAE POOL	2,601,619
FANNIE MAE POOL	947,118
FANNIE MAE POOL	1,635,498

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
FANNIE MAE POOL	1,170,490
FANNIE MAE POOL	883,627
FANNIE MAE POOL	1,990,660
FANNIE MAE POOL	1,393,872
FANNIE MAE POOL	6,051,311
FANNIE MAE POOL	1,146,000
FANNIE MAE POOL	3,536,910
FANNIE MAE POOL	901,824
FANNIE MAE POOL	711,168
FAYETTE CO. KY SCH DIST FIN	9,000,000
FAYETTE CO. KY SCH DIST FIN	10,000,000
FEDERAL EXPRESS CORPORATION	750,000
FEDERAL EXPRESS CORPORATION	900,000
FEDEX CORP	3,231,000
FFCB BONDS 7/26/27	5,000,000
FG A84158	110,756
FG G04388	168,352
FGLMC	241,333
FHLMC (GOLD) POOL # A42105	121,507
FHLMC (GOLD) POOL # A47480	35,987
FHLMC (GOLD) POOL # FGP28000	708,272
FHLMC (GOLD) POOL # G08122	76,842
FHLMC POOL # A34672 (MTGS KY	108,123
FIDELITY NATIONAL FINANCIAL	1,800,000
FIDELITY NATIONAL INFORM	310,000
FIDELITY NATL FINANCIAL	7,000,000
FIDELITY NATL FINANCIAL	3,500,000
FIFTH THIRD BANCORP	915,000
FIFTH THIRD BANCORP	280,000
FIRST UNION CORP SUB DEBS	2,000,000
FIRST UNION CORP SUB DEBS	1,000,000
FISERV INCORPORATED	1,320,000
FISERV INCORPORATED	540,000
FLEMING CO., KY SDFC	5,000,000
FLORIDA GAS TRANSMISSION	1,400,000
FLORIDA ST WTR POLL CONTROL	1,250,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
FMC CORP	580,000
FMC CORP	1,280,000
FN 932227	48,040
FN AM8949	4,876,947
FN AN2007	3,720,844
FN AN2007	3,720,844
FN AN3706	7,070,679
FN AN7825	4,592,606
FN AN8258	4,959,300
FN BL5028	3,322,200
FN BL5028	3,796,800
FN BL5028	5,695,200
FNMA	3,400,000
FNMA	3,798,736
FNMA	3,170,000
FNMA	2,920,000
FNMA	2,790,000
FNMA	1,110,000
FNMA AN0918	4,536,561
FNMA BONDS	4,000,000
FNMA POOL # 124921	2,093
FNMA POOL # 251752	2,094
FNMA POOL # 254688	2,147
FNMA POOL # 254688	920
FNMA POOL # 256089	315,820
FNMA POOL # 256181	74,276
FNMA POOL # 313644	13,132
FNMA POOL # 456258	22,978
FNMA POOL # 457075	30,208
FNMA POOL # 521220	12,106
FNMA POOL # 755598	102,529
FNMA POOL # 755598	102,529
FNMA POOL # 763651	40,311
FNMA POOL # 763651	40,311
FNMA POOL # 902823	73,226
FNMA POOL # 942887	65,847

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
FNMA POOL # 944608	57,842
FNMA POOL AN0502	1,509,533
FOOTHILL-DE ANZA CA CMNTY CL	745,000
FORD CREDIT AUTO OWNER TRUST	2,535,000
FORSYTH COUNTY GA SCH DIST	1,000,000
FORT KNOX MILITARY HOUSING	5,015,391
FORTUNE BRANDS HOME & SE	210,000
FORTUNE BRANDS HOME & SE	700,000
FOX CORP	1,000,000
FOX CORP	2,000,000
FREDDIE MAC	44,000,000
FREDDIE MAC	9,000,000
FREDDIE MAC - SCRT	1,440,424
FREDDIE MAC - SCRT	981,095
FREDDIE MAC - SCRT	585,965
FREDDIE MAC 55 - UMBS	646,320
FREDDIE MAC 55 - UMBS	904,597
FREDDIE MAC 55 - UMBS	1,739,563
FREDDIE MAC 55 - UMBS	1,422,084
FREDDIE MAC 55 - UMBS	1,384,106
FREDDIE MAC GOLD POOL	287,689
FREDDIE MAC GOLD POOL	502,041
G@ BJ9649	763,649
GARFIELD/PITKIN/EAGLE CO SCH	815,000
GATX CORP	1,000,000
GATX CORP	2,600,000
GE CAPITAL INTL FUNDING	946,000
GENERAL DYNAMICS CORP	2,500,000
GENERAL DYNAMICS CORP	1,500,000
GENERAL DYNAMICS CORP	1,000,000
GENERAL MILLS INC	580,000
GENERAL MILLS INCORPORATED	730,000
GENERAL MOTORS CO	330,000
GENERAL MOTORS FINL CO	1,525,000
GENERAL MOTORS FINL CO	3,650,000
GENERAL MOTORS FINL CO	910,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
GENERAL MOTORS FINL CO	560,000
GEORGIA-PACIFIC LLC	1,000,000
GN 698276	72,037
GNMA MTG POOL # 417322	19,593
GNMA MTG POOL # 417322	14,405
GNMA MTG POOL # 448386	84,469
GNMA MTG POOL # 457859	95,187
GNMA MTG POOL # 486228	10,312
GNMA MTG POOL # 499991	28,935
GNMA MTG POOL # 539783	27,029
GNMA MTG POOL # 570491	33,158
GOLDMAN SACHS	4,000,000
GOLDMAN SACHS CAPITAL II	68,000
GOLDMAN SACHS GROUP INC	1,889,000
GOLDMAN SACHS GROUP INC	3,740,000
GOLDMAN SACHS GROUP INC	3,790,000
GOLDMAN SACHS GROUP INC	530,000
GOLDMAN SACHS GROUP INC	1,200,000
GOLDMAN SACHS GROUP INC	800,000
GOLDMAN SACHS GROUP INC	970,000
GOLDMAN SACHS GROUP INC	1,600,000
GOLDMAN SACHS GROUP INC	610,000
GOLDMAN SACHS GROUP INC	500,000
GRAYSON CO KY SDFC	1,920,000
GREAT RIVER ENERGY	8,074,925
GREAT RIVER ENERGY	4,037,463
GS CONSUMER HEALTHCARE	690,000
GS MORTGAGE SECUC2020GC47RUST	2,820,000
GS MORTGAGE SECURITIES TRUST	1,000,000
GS MORTGAGE SECURITIES TRUST	1,300,000
GSMS	1,210,000
GULFSTREAM NATURAL GAS	1,040,000
HALLIBURTON COMPANY	32,000
HALLIBURTON COMPANY	1,500,000
HARVARD UNIVERSITY	1,000,000
HCA INC	3,386,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
HEALTHPEAK PROPERTIES	830,000
HEALTHPEAK PROPERTIES	130,000
HEINZ (HJ) CO NOTES	1,200,000
HEINZ (HJ) CO NOTES	3,000,000
HERSHEY COMPANY	3,000,000
HEXCEL CORP	720,000
HIDALGO CNTY TX	645,000
HOME DEPOT	2,013,000
HOME DEPOT INC	5,000,000
HOME DEPOT INC	2,000,000
HOME DEPOT INC	3,000,000
HOME DEPOT INC.	5,500,000
HOME DEPOT INCORPORATED	1,080,000
HONDA MOTOR CO LTD	620,000
HONEYWELL INTERNATIONAL	2,000,000
HONEYWELL INTERNATIONAL	1,000,000
HONEYWELL INTERNATIONAL INC	2,000,000
HOST HOTELS & RESORTS LP	3,550,000
HP ENTERPRISE CO	730,000
HP INC	580,000
HP INC	500,000
HSBC HOLDINGS PLC	1,000,000
HSBC HOLDINGS PLC	270,000
HSBC HOLDINGS PLC	1,480,000
HSBC HOLDINGS PLC	360,000
HSBC HOLDINGS PLC	1,250,000
HSBC HOLDINGS PLC-SPONS	2,590,000
HUNTINGTON BANCSHARES	340,000
HUNTINGTON BANCSHARES INC	3,456,000
HYUNDAI CAPITAL AMERICA	3,723,000
IBM CORP DEBS	6,000,000
IDA FAIRFAX COUNTY VA	825,000
ILLINOIS TOOL WORKS INC	5,000,000
IMPERIAL BRANDS FIN PLC	3,592,000
INDIANA ST FIN AUTH REVENUE	800,000
INDIANA ST FIN AUTH REVENUE	1,325,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
INDIANA UNIV REVENUES TXBL	1,050,000
INDIANAPOLIS IN LOC PUB IMP	5,000,000
INDIANAPOLIS, IN	1,000,000
INGERSOLL-RAND GL HLD CO	700,000
INGERSOLL-RAND LUX FINAN	1,090,000
INGREDION INC	1,470,000
INTEL CORP	1,670,000
INVITATION HOMES OP	3,794,000
IPALCO ENTERPRISES INC	1,400,000
IRVING TX	2,105,000
ITC HOLDINGS CORP	560,000
JACKSON CO KY SD	2,480,000
JBS USA FOOD FINANCE	1,246,000
JBS USA LUX S A	3,929,000
JERSEY MIKE'S FU20191A LC	2,312,525
JOHN DEERE CAPITAL	4,631,000
JOHN DEERE CAPITAL	890,000
JOHNS HOPKINS UNIVERSITY	230,000
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 2016NINEAL M	1,849,000
JPMCC	5,860,000
JPMCC	6,070,000
JPMORGAN CHASE & CO	3,454,000
JPMORGAN CHASE & CO	3,646,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
JPMORGAN CHASE & CO	1,200,000
JPMORGAN CHASE & CO	1,370,000
JPMORGAN CHASE & CO	1,090,000
JPMORGAN CHASE & CO	440,000
JPMORGAN CHASE & CO	1,200,000
JPMORGAN CHASE & CO	930,000
JPMORGAN CHASE & CO	160,000
JPMORGAN CHASE & CO	370,000
JPMORGAN CHASE & CO	2,000,000
JPMORGAN CHASE & CO	2,000,000
KAISER FOUNDATION HOSPIT	780,000
KAISER FOUNDATION HOSPIT	750,000
KELLOGG COMPANY	800,000
KENTUCKY HIGHER EDUC ST LOAN	2,420,614
KENTUCKY PPTY & BLDGS COMM R	3,000,000
KENTUCKY PPTY & BLDGS COMM R	1,380,000
KENTUCKY PPTY & BLDGS COMM R	1,500,000
KENTUCKY PPTY & BLDGS COMM R	3,160,000
KENTUCKY PUBLIC TOLL REVENUE	6,080,000
KENTUCKY RURAL WATER FINANCE	765,000
KENTUCKY RURAL WATER FINANCE	790,000
KENTUCKY RURAL WATER FINANCE	2,170,000
KENTUCKY STATE RURAL WTR FIN	2,390,000
KENTUCKY STUDENT LOAN CORP	2,000,000
KENTUCKY TRANSPORTATION TOLL	6,165,000
KENTUCKY TURNPIKE AUTHORITY	1,653,750
KENTUCKY TURNPIKE AUTHORITY	551,250
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
KEY CORP	660,000
KIMCO REALTY COR	1,140,000
KINDER MORGAN INC/DELAWA	830,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
KING COUNTY PUBLIC HOSPITAL	1,535,000
KING INTERNATIONAL LEASING L	96,966
KIRBY CORPORATION	2,000,000
KIRBY CORPORATION	3,000,000
KROGER CO	218,000
KROGER CO	1,838,000
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
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
LENNOX INTERNATIONAL INC	1,420,000
LEXINGTON - FAYETTE COUNTY	2,795,000
LEXINGTON FAYETTE COUNTY	1,685,000
LEXINGTON FAYETTE COUNTY	4,605,000
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	3,327,000
LOS ANGELES CA USD	7,000,000
LOUISIANA LOC GOVT ENVRNMNTL	2,195,000
LOUISIANA ST GAS & FUELS	775,000
LOUISVILLE & JEFF CO KY MSD	10,000,000
LOUISVILLE GAS & ELECTRIC	811,000
LOUISVILLE KY REGIONAL ARPT	1,500,000
LOUISVILLE REGIONAL AIRPORT	5,550,000
LOWES COMPANIES	3,918,000
LOWES COMPANIES	760,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
LOWES COMPANIES	310,000
LOWES COMPANIES	620,000
LOWE'S COS INC	6,000,000
M&T BANK CORPORATION	290,000
MA INSTITUTE OF TECH.	2,000,000
MADISON AVENUE T201511MD	2,600,000
MAGALLANES INC	2,241,000
MAGALLANES INC	2,241,000
MAGALLANES INC	1,520,000
MAGELLAN MIDSTREAM PARTNERS	1,170,000
MAGELLAN MIDSTREAM PARTNERS	700,000
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	3,322,000
MARS INC.	5,000,000
MARSH & MCLENNAN COS	520,000
MARSH & MCLENNAN COS	580,000
MARTIN MARIETTA MATERIAL	1,580,000
MASCO CORPORATION	640,000
MASS INSTITUTE OF TECH	1,075,000
MASS INSTITUTE OF TECH	150,000
MASS INSTITUTE OF TECH	1,065,000
MASS MUTUAL GLOBAL FUNDING	400,000
MASSACHUSETTS ST	500,000
MASSACHUSETTS ST	1,220,000
MASSACHUSETTS ST WTR RESOURC	1,000,000
MASTERCARD INC	4,000,000
MASTERCARD INC	1,200,000
MASTERCARD INC	1,000,000
MAXIM INTERGRATED PRODUCT	200,000
MCCORMICK & CO	1,100,000
MCCORMICK & CO	3,926,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
MCCORMICK & CO	3,000,000
MCCRACKEN CNTY KENTUCKY	765,000
MCCRACKEN CNTY KENTUCKY	255,000
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 CORPORATION	690,000
MCKESSON CORP	3,000,000
MCKESSON CORP	5,000,000
MEMORIAL SLOAN-KETTERING	800,000
MERCK & CO	3,435,000
MERCK & CO	5,000,000
MERCK & CO INC	1,000,000
MET ATLANTA GA RAPID TRANSIT	1,190,000
MET GOVT NASHVILLE & DAVIDSO	1,175,000
MET LIFE GLOB FUNDING I	500,000
METROPOLITAN LIFE 144 A SURP	1,000,000
MICHIGAN ST FIN AUTH REVENUE	995,000
MICROCHIP TECHNOLOGY INC	3,870,000
MICROCHIP TECHNOLOGY INC	600,000
MICRON TECHNOLOGY INC	2,122,000
MICROSOFT CORP	1,480,000
MICROSOFT CORP	4,000,000
MICROSOFT CORP	5,000,000
MID-AMERICA APARTMENTS	790,000
MID-AMERICA APARTMENTS	340,000
MID-AMERICA APARTMENTS	330,000
MID-AMERICA APARTMENTS L	606,000
MID-AMERICA APARTMENTS L	210,000
MIDAMERICAN ENERGY CO	1,090,000
MIDAMERICAN ENERGY CO	730,000
MIDWEST CONNECTOR CAPIT	2,547,000
MISSISSIPPI DEVELOPMENT BANK	3,000,000
MISSISSIPPI ST	2,395,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
MISSOURI HIGHER EDUCATION LO	2,324,973
MITSUBISHI UFJ FIN GRP	410,000
MITSUBISHI UFJ FIN GRP	1,900,000
MITSUBISHI UFJ FIN GRP	600,000
MITSUBISHI UFJ FIN GRP	340,000
MITSUBISHI UFJ FIN GRP	410,000
MMAF EQUIPMENT FINANCE LLC	719,636
MOHAWK INDUSTRIES INC	2,884,000
MONDELEZ INTERNATIONAL	400,000
MONDELEZ INTL HLDINGS NE	1,000,000
MONONGAHELA POWER CO	1,095,000
MOODYS CORPORATION	1,000,000
MORGAN STANLEY	3,221,000
MORGAN STANLEY	3,753,000
MORGAN STANLEY	1,450,000
MORGAN STANLEY	500,000
MORGAN STANLEY	350,000
MORGAN STANLEY	410,000
MORGAN STANLEY	270,000
MORGAN STANLEY	180,000
MORGAN STANLEY DEAN WITTER	230,000
MORGAN STANLEY DEAN WITTER	1,200,000
MOSAIC CO	500,000
MPLX LP	2,574,000
MPLX LP	680,000
MPLX LP	140,000
MPLX LP	750,000
MPLX LP	170,000
MSC	2,570,000
MYLAN LABORATORIES INC	3,420,000
N TEXAS ST HGR EDU AUTH	1,615,503
NASDAQ INC	500,000
NATIONAL AUSTRALIA BANK	1,190,000
NATIONAL AUSTRALIA BK-NY	690,000
NATIONAL FIN AUTH FEDERAL LE	5,000,000
NATIONAL RETAIL PROP INC	330,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
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	2,435,000
NATIONWIDE CHILDREN HOSP	625,000
NETFLIX INC	4,437,000
NEW YORK CITY NY TRANSITIONA	1,000,000
NEW YORK LIFE GLOBAL	5,000,000
NEW YORK LIFE GLOBAL	2,000,000
NEW YORK LIFE GLOBAL	5,000,000
NEW YORK ST	1,000,000
NEWMONT CORP	745,000
NGPL PIPE LLC	3,112,000
NIKE	1,000,000
NORFOLK SOUTHER CORP	3,000,000
NORFOLK SOUTHERN CORP	2,496,000
NORFOLK SOUTHERN CORPORATION	580,000
NORFOLK SOUTHERN CORPORATION	380,000
NORFOLK SOUTHERN CORPORATION	750,000
NORTH DAKOTA PUBLIC FINANCE	1,750,000
NORTHERN STATES POWER	1,207,000
NORTHERN STATES POWER	340,000
NORTHROP GRUMMAN CORP	1,390,000
NORTHROP GRUMMAN CORP	2,000,000
NORTHROP GRUMMAN CORP	3,000,000
NORTHROP GRUMMAN CORP	4,000,000
NORTHWESTERN MEMORIAL	1,055,000
NORTHWESTERN MUTUAL GLBL	410,000
NORTHWESTERN MUTUAL GLBL	420,000
NORTHWESTERN MUTUAL LIFE	3,809,000
NORTHWESTERN MUTUAL LIFE	500,000
NORTHWESTERN UNIVERSITY	2,640,000
NTT FINANCE CORP	920,000
NTT FINANCE CORP	200,000
NUCOR CORPORATION	350,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
NUTRIEN LTD	700,000
NUTRIEN LTD	730,000
NXP BV / NXP FUNDING LLC	3,071,000
NXP BV / NXP FUNDING LLC / N	870,000
NXP BV/NXP FDG/NXP USA	380,000
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
OHANA MILITARY COMM. LLC	4,555,390
OHIO POWER COMPANY	3,575,000
OHIO ST HOSP FAC REVENUE	1,000,000
OHIOHEALTH CORP	365,000
OHLONE CA CMNTY CLG DIST	620,000
OKLAHOMA DEV FIN	590,000
OKLAHOMA DEV FIN	1,350,000
OKLAHOMA DEV FIN	1,810,000
OKLAHOMA GAS & ELECTRIC NOTE	2,000,000
ONCOR ELECTRIC DELIVERY	620,000
ONCOR ELECTRIC DELIVERY	200,000
ONCOR ELECTRIC DELIVERY CO	800,000
ORACLE CORP	1,243,000
ORACLE CORP	991,000
ORACLE CORP	1,200,000
ORACLE CORP	1,510,000
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
OVERSEAS PRIVATE INVESTMENT	676,818
PACIFIC GAS & EL	3,670,000
PACIFIC LIFE GF II	750,000
PACIFICORP	2,645,000
PACIFICORP	500,000
PACIFICORP	385,000
PACKAGING CORP OF AMERIC	280,000
PACKAGING CORP OF AMERIC	1,417,000
PADUCAH KY ISD 6/1/27	3,950,000
PALOMAR CA CMNTY CLG DIST	1,525,000
PARKER HANNIFIN	3,452,000
PARKER HANNIFIN	840,000
PARKER HANNIFIN CORP	3,000,000
PARTNERS HEALTHCARE SYST	770,000
PECO ENERGY CO	1,100,000
PENNSYLVANIA ST HGR EDUCTNL	1,440,000
PEPSICO	7,000,000
PERKINELMER INCORPORATED	760,000
PERNOD RIC INTL FIN LLC	310,000
PETROLEOS MEXICANOS	412,500
PETROLEOS MEXICANOS	555,000
PFIZER INC	2,000,000
PHARR-SAN JUAN-ALAMO TX INDE	750,000
PHILLIPS 66	280,000
PHILLIPS 66	1,200,000
PIEDMONT NATURAL GAS NOTES	2,000,000
PIONEER NATURAL RESOURCE	1,400,000
PIONEER NATURAL RESOURCE	800,000
PIPELINE FUNDING CO	8,662,000
PITTSBURGH & ALLEGHENY CO PA	980,000
PLAINS ALL AMERICAN PIPELINE	700,000
PNC BANK NA	775,000
PNC CAPITAL TRUST C	4,103,000
PPG INDUSTRIES	5,000,000
PPG INDUSTRIES INC	240,000
PPG INDUSTRIES INC	420,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
PPG INDUSTRIES INC	800,000
PPL ELECTRIC UTILITIES	500,000
PRES & FELLOWS OF HARVARD	270,000
PRES & FELLOWS OF HARVARD	255,000
PRESBYTERIAN HEALTHC SER	1,250,000
PRINCETON UNIVERSITY	750,000
PRINCETON UNIVERSITY	1,000,000
PROCTER & GAMBLE CO	738,000
PROCTER & GAMBLE CO	1,994,000
PROCTER & GAMBLE CO	2,452,000
PROCTER & GAMBLE CO	3,000,000
PROCTER & GAMBLE CO	3,000,000
PROLOGIS INC	670,000
PROVINCE OF ALBERTA	4,000,000
PROVINCE OF ALBERTA	4,000,000
PRUDENTIAL FINANCIAL	3,802,000
PUBLIC SERVICE ELECTRIC & GA	1,000,000
PUBLIC SERVICE ELECTRIC & GA	580,000
PUBLIC SERVICE ELECTRIC & GA	640,000
RABOBANK NEDERLAND	3,297,000
RAYTHEON TECH CORP	530,000
RAYTHEON TECH CORP	380,000
RAYTHEON TECH CORP	2,000,000
REALTY INCOME CORP	1,976,000
REGIONS BANK SUB NOTES	5,000,000
REGIONS FINANCIAL CORP	860,000
RELX CAPITAL INC	510,000
RELX CAPITAL INC	780,000
RELX CAPITAL INC	40,000
RELX CAPITAL INC	680,000
REPUBLIC OF CHILE	2,583,000
RIVER CITY INC PARKING AUTH	710,000
RIVER CITY INC PARKING AUTH	730,000
RIVER CITY PARKING AUTH	685,000
ROCHESTER GAS & ELECTRIC	150,000
ROGERS COMMUNICATIONS INC	940,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
ROGERS COMMUNICATIONS INC	570,000
ROLLS-ROYCE PLC	500,000
ROPER TECHNOLOGIES INC	2,215,000
ROPER TECHNOLOGIES INC	560,000
ROPER TECHNOLOGIES INC	570,000
ROYAL BANK OF CANADA	470,000
ROYAL BANK OF CANADA	540,000
ROYAL BANK OF CANADA	340,000
RPM INCORPORATED	1,000,000
RYDER SYSTEMS INCORPORATED	500,000
SABINE PASS LIQUEFACTION	460,000
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 CA UNIF SCH DIST	1,000,000
SAN DIEGO G & E	605,000
SAN DIEGO G & E	370,000
SAN JUAN CAPISTRANO CA	420,000
SAN JUAN CAPISTRANO CA	580,000
SAN JUAN CAPISTRANO CA	800,000
SAN RAMON VLY CA UNIF SCH DI	1,145,000
SANTA CLARITA CA CMNTY CLG D	1,000,000
SANTA CLARITA CA CMNTY CLG D	500,000
SANTA MONICA CA CMNTY CLG DI	1,370,000
SANTA MONICA-MALIBU UNIFIED	1,385,000
SANTA ROSA LEASING LLC	278,843
SBA PARTICIPATION CERTIFICAT	1,279,516
SBA PARTICIPATION CERTIFICAT	1,410,680
SBA PARTICIPATION CERTIFICAT	1,737,943
SBA PARTICIPATION CERTIFICAT	973,187
SBA PARTICIPATION CERTIFICAT	883,631
SBA PARTICIPATION CERTIFICAT	1,018,970
SBA PARTICIPATION CERTIFICAT	732,203
SBA PARTICIPATION CERTIFICAT	1,139,330
SBA PARTICIPATION CERTIFICAT	435,000
SBA PARTICIPATION CERTIFICAT	435,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
SBAP 2005-20L 1	174,183
SBAP 2006-20H 1	227,705
SBAP 2006-20I 1	25,948
SBAP 2006-20J 1	182,771
SBAP 2007-20B 1	99,551
SBAP 2007-20I 1	94,382
SBAP 2008-20B 1	261,201
SBAP 2008-20C 1	178,625
SBIC	8,477,501
SCHLUMBERGER INVESTMENT	1,300,000
SCHWAB CORP	4,840,000
SEMT	128,086
SHELL INTERNATIONAL FIN	460,000
SHERWIN-WILLIAMS CO	620,000
SHERWIN-WILLIAMS CO	800,000
SHERWIN-WILLIAMS CO/THE	2,840,000
SIEMENS FINANCIERINGSMAT	970,000
SIMPSON CO. GO	2,445,000
SIMPSON CO. GO	2,590,000
SKOKIE IL	1,000,000
SLM STUDENT LOAN TRUST	2,673,748
SMALL BUSINESS ADMINISTRATIO	515,340
SMALL BUSINESS INVESTMENT CO	457,062
SMALL BUSINESS INVESTMENT CO	378,712
SMALL BUSINESS INVESTMENT CO	132,316
SMALL BUSINESS INVESTMENT CO	632,928
SMALL BUSINESS INVESTMENT CO	1,797,150
SMALL BUSINESS INVESTMENT CO	1,388,229
SMALL BUSINESS INVESTMENT CO	1,250,190
SMALL BUSINESS INVESTMENT CO	2,535,612
SNAP-ON INC	2,500,000
SOLANO CNTY CA CMNTY CLG DIS	1,000,000
SONOCO PRODUCTS CO	1,000,000
SONOCO PRODUCTS CO	2,000,000
SOUTH CAROLINA STUDENT LOAN	236,684
SOUTH32 TREASURY USA	1,430,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
SOUTHERN CALIFORNIA EDISON	680,000
SOUTHERN CALIFORNIA EDISON	801,000
SOUTHERN CALIFORNIA EDISON	550,000
SOUTHTRUST BANK BIRMINGHAM N	2,000,000
SOUTHTRUST BANK BIRMINGHAM N	2,000,000
STAFFORD TX MUNI SCH DIST	1,525,000
STANFORD HEALTH CARE	715,000
STANFORD HEALTH CARE	500,000
STANLEY BLACK & DECKER I	290,000
STARBUCKS CORP	497,000
STARBUCKS CORP	1,978,000
STARBUCKS CORP	230,000
STATE OF WISCONSIN	1,000,000
STATE OF WISCONSIN	1,500,000
STATE OF WISCONSIN	725,000
STATE STREET CORP	1,310,000
STATE STREET CORP	270,000
STATE STREET CORP	680,000
STORE CAPITAL CORP	2,228,000
STORE CAPITAL CORP	662,000
STRYKER CORP	3,000,000
STRYKER CORP	1,000,000
SUMITOMO MITSUI FINL GRP	810,000
SUMITOMO MITSUI FINL GRP	1,680,000
SUMITOMO MITSUI FINL GRP	200,000
SUNTRUST BANKS INC DEBS	6,000,000
SUNTRUST BANKS INC SUB NOTES	3,500,000
SUNTRUST CAPITAL I	5,205,000
T MOBILE USA INC	3,771,000
TAKE-TWO INTERACTIVE SOF	290,000
TEACHERS INSUR & ANNUITY	1,300,000
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
TEXAS ST A & M UNIV SYS BRD	550,000
TEXAS ST TRANSPRTN COMMISSIO	1,000,000
T-MOBILE USA INC	660,000
T-MOBILE USA INC	620,000
TOLL BROS FINANCE CORP	3,696,000
TORONTO DOMINION BANK	3,638,000
TORONTO-DOMINION BANK	480,000
TORONTO-DOMINION BANK	740,000
TORONTO-DOMINION BANK	380,000
TOWD POINT MORTGAGE TRUST	166,352
TOWD POINT MORTGAGE TRUST	862,874
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	450,000
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
TRUIST FINANCIAL CORP	190,000
TSMC ARIZONA CORP	500,000
TSMC ARIZONA CORP	380,000
TSMC GLOBAL LTD	1,080,000
TSMC GLOBAL LTD	510,000
TSMC GLOBAL LTD	200,000
TUCSON ELECTRIC POWER CO	660,000
U S TREAS BD STRIPPED PRIN P	7,000,000
U S TREASURY	26,725,000
U S TREASURY	17,608,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
U S TREASURY	6,415,000
U S TREASURY	8,500,000
U S TREASURY	12,155,000
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
U S TREASURY	9,000,000
U S TREASURY	55,000,000
U S TREASURY BONDS	22,000,000
U S TREASURY BONDS	9,000,000
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 AG	340,000
UBS GROUP AG	500,000
UBS GROUP FUNDING SWITZE	1,050,000
UDR INC	700,000
UDR INC	553,000
UNICOM CORP (COMM EDISON)	720,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
UNION ELECTRIC CO	1,450,000
UNION ELECTRIC CO	570,000
UNION PACIFIC CORP	1,000,000
UNION PACIFIC CORPORATION	600,000
UNION PACIFIC CORPORATION	690,000
UNION PACIFIC CORPORATION	470,000
UNITED MEXICAN STATES	3,322,000
UNITED PARCEL SERVICE	2,000,000
UNITED PARCEL SERVICE	4,500,000
UNITED STATES TREASURY	6,025,000
UNITED STATES TREASURY	3,500,000
UNITED STATES TREASURY	5,700,000
UNITED STATES TREASURY	1,500,000
UNITED STATES TREASURY	11,829,000
UNITED STATES TREASURY	17,000
UNITED STATES TREASURY	1,665,000
UNITED STATES TREASURY	2,200,000
UNITED STATES TREASURY	695,000
UNITED STATES TREASURY	11,285,000
UNITED STATES TREASURY	3,385,000
UNITED STATES TREASURY	20,000,000
UNITED STATES TREASURY	20,000,000
UNITED STATES TREASURY	6,000,000
UNITED STATES TREASURY	7,000,000
UNITED STATES TREASURY BONDS	10,000,000
UNITED STATES TREASURY BONDS	10,000,000
UNITED STATES TREASURY BONDS	5,000,000
UNITED STATES TREASURY NOTE	10,000,000
UNITED STATES TREASURY NOTE	10,000,000
UNITED STATES TREASURY NOTES	20,000,000
UNITED STATES TREASURY NOTES	5,000,000
UNITED TECHNOLOGY CORP	1,300,000
UNITEDHEALTH GROUP INC	2,448,000
UNITEDHEALTH GROUP INC	667,000
UNITEDHEALTH GROUP INC	280,000
UNITEDHEALTH GROUP INC	1,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
UNIV OF CA REGENTS MED CTR	1,035,000
UNIV OF NORTH CAROLINA NC AT	1,255,000
UNIV OF NOTRE DAME	1,200,000
UNIV OF PITTSBURGH PA HGR ED	1,000,000
UNIV OF SOUTHERN CALIFOR	2,144,000
UNIVERSITY CALIF REVS	800,000
UNIVERSITY MICH UNIV REVS	3,450,000
UNIVERSITY MINN	700,000
UNIVERSITY OF KENTUCKY	4,095,000
UNIVERSITY OF KENTUCKY	3,330,000
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	930,000
US BANCORP	660,000
US BANCORP	4,500,000
US BANCORP	4,500,000
US TREASURY	4,890,000
US TREASURY	21,745,000
US TREASURY	26,875,000
US TREASURY	9,935,000
US TREASURY	16,700,000
US TREASURY	7,150,000
US TREASURY	6,850,000
US TREASURY	20,000,000
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
US TREASURY	20,000,000
US TREASURY	4,000,000
US TREASURY	5,000,000
US TREASURY BOND	8,000,000
US TREASURY BOND	9,000,000
US TREASURY BOND	10,000,000
US TREASURY BOND	10,000,000
US TREASURY BOND	10,000,000
US TREASURY N/B	123,350,000
US TREASURY N/B	5,000,000
US TREASURY N/B	6,000,000
US TREASURY N/B	2,500,000
US TREASURY N/B	10,000,000
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
US TREASURY N/B	15,000,000
US TREASURY N/B	5,000,000
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	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	30,000,000
US TREASURY N/B	3,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	5,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
US TREASURY N/B	5,000,000
US TREASURY N/B	10,000,000
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	10,000,000
US TREASURY NOTE	5,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	3,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	5,000,000
US TREASURY NOTE	15,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	5,000,000
US TREASURY NOTES	10,000,000
US TREASURY NOTES	10,000,000
USAA CAPITAL CORP	6,000,000
USAA CAPITAL CORP	1,000,000
USAA CAPITAL CORP	1,000,000
USB	3,731,000
UST 4.375 5/15/2041	3,000,000
VALERO	2,000,000
VENTAS REALTY LP/CAP CRP	650,000
VENTAS REALTY LP/CAP CRP	670,000
VERIZON COMMUNICATIONS	1,250,000
VERIZON COMMUNICATIONS	700,000
VERIZON COMMUNICATIONS INC	3,497,000
VERIZON COMMUNICATIONS INC	600,000
VERIZON COMMUNICATIONS INC	1,400,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
VERIZON COMMUNICATIONS INC	783,000
VERMONT ST HSG FIN AGY PROPE	100,000
VETERNAL AFFAIRS MUNI	1,960,000
VETERNAL AFFAIRS MUNI	5,890,000
VIACOMCBS INC	1,320,000
VIRGINIA ST HSG DEV AUTH SER	506,017
VISA INC	2,243,000
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.	4,000,000
VMWARE INC-CLASS A	1,997,000
VMWARE INC-CLASS A	586,000
VODAFONE GROUP PLC	800,000
VOLKSWAGEN GROUP AMERICA	320,000
VOLKSWAGEN GROUP AMERICA	360,000
VOLKSWAGEN GROUP AMERICA	610,000
WABTEC	3,000,000
WACHOVIA CORP BANK NOTES	2,000,000
WAKEMED HEALTH & HOSP	660,000
WALGREENS BOOTS ALLIANCE	1,412,000
WALLGREENS BOOTS ALLIANCE	1,000,000
WALMART INC	5,000,000
WALT DISNEY CO	3,000,000
WALT DISNEY COMPANY	800,000
WASHINGTON UNIVERSITY	2,000,000
WASTE MANAGEMENT INC	1,838,000
WASTE MANAGEMENT INC	970,000
WEC ENERGY GROUP INC	800,000
WEIR GROUP PLC (THE)	899,000
WEIR GROUP PLC (THE)	3,559,000
WELLS FARGO & CO	3,426,000
WELLS FARGO & COMPANY	2,120,000
WELLS FARGO & COMPANY	1,250,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Fixed Income

Description	Par Amount
WELLS FARGO & COMPANY	1,110,000
WELLS FARGO COMM2019C53 ORTG	5,085,000
WELLS FARGO COMM2020C56 ORTG	11,100,000
WELLTOWER INC	890,000
WELLTOWER INC	290,000
WELLTOWER INC	470,000
WESTERN & SOUTHERN INSURANCE	1,500,000
WESTERN & SOUTHERN INSURANCE	3,000,000
WESTERN & SOUTHERN INSURANCE	3,000,000
WESTERN & SOUTHERN LIFE	3,000,000
WESTERN & SOUTHERN LIFE	5,000,000
WESTROCK CO	510,000
WESTROCK CO	870,000
WEYERHAEUSER COMPANY DEBS	3,000,000
WEYERHAEUSER COMPANY DEBS	1,000,000
WEYERHAEUSER COMPANY DEBS	1,000,000
WFCM	4,380,000
WILLIAMS COMPANIES, INC.	380,000
WISCONSIN ELECTRIC POWER	600,000
WISCONSIN ENERGY CORP	5,928,000
WISCONSIN ENERGY CORP	180,000
WISCONSIN P&L	550,000
YSLETA TX INDEP SCH DIST	1,075,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Additional Categories

Description	Capital Contributed
ALCOA NEDERLAND HOLDING	250,000
ALCOA NEDERLAND HOLDING	3,042,485
ALLISON TRANSMISSION INC	4,291,196
ALLISON TRANSMISSION INC	510,025
ARCONIC ROLLED PRODUCTS	265,625
AVENUE CAPITAL SPECIAL SIT.	1
BABSON CAPITAL EUROPEAN LOAN	96,101,947
BALL CORP	2,177,915
BALL CORP	1,172,629
BEACON ESCROW CORP	1,550,004
BERRY GLOBAL INC	2,079,240
BLACK KNIGHT INFOSERV LL	543,751
BLACK KNIGHT INFOSERV LL	331,646
BLACK KNIGHT INFOSERV LL	2,443,765
BLACK KNIGHT INFOSERV LL	1,019,550
BOEING CO	1,120,178
BOOZ ALLEN HAMILTON INC	2,490,135
BOYD GAMING CORP	2,280,650
BRINK'S CO/THE	1,176,125
BRINK'S CO/THE	1,432,125
BRINK'S CO/THE	1,449,425
BURGER KING	1,468,025
CCO HLDGS LLC/CAP CORP	2,429,091
CCO HLDGS LLC/CAP CORP	1,058,050
CCO HOLDINGS LLC / CCO HOLDI	527,250
CEMEX SAB DE CV	1,777,000
CHENIERE ENERGY INC	1,245,325
CHURCHILL DOWNS INC	2,622,540
CHURCHILL DOWNS INC	1,571,250
COLUMBIA SECURITIES	205,487,749
DAVITA INC	912,275
DAVITA INC	1,716,670
DELTA AIR LINES INC	2,370,370
DELTA AIRLINES INC	1,494,510
ELANCO ANIMAL HEALTH INC	2,575,500
FACTSET RESEARCH SYSTEMS	698,803

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Additional Categories

Description	Capital Contributed
FAIR ISAAC CORP	3,463,494
FIRST CASH INC	3,974,085
FORESTAR GROUP INC	2,027,750
FREEMPORT-MCMORAN INC	497,180
FT. WASH HIGH YIELD BOND FUND	306,629,256
GARTNER INC	1,589,350
GARTNER INC	465,540
HCA INC	2,532,075
HCA INC	500,625
HIGHBRIDGE SPECIALTY LOAN II	1,858,834
HILLENBRAND INC	1,074,000
HILLENBRAND INC	1,000,000
HOWARD HUGHES CORP	3,036,095
INTERNATIONAL GAME TECHNOLOG	1,963,575
IRON MOUNTAIN INC	1,574,150
IRON MOUNTAIN INC	1,052,500
IRON MOUNTAIN INC	1,035,050
IRON MOUNTAIN INC	510,615
LAMAR MEDIA CORP	2,349,835
LAMB WESTON HLD	991,230
LAMB WESTON HLD	500,000
LGI HOMES INC	2,695,060
LITHIA MOTORS INC	2,464,625
LIVE NATION ENTERTAINMEN	500,875
LIVE NATION INC	1,983,300
LORD ABBETT SECURITIES	98,293,186
MARATHON EUR. CREDIT III	49,825,770
MARATHON EUROPEAN CREDIT II	7,832,558
MARATHON/KTRS CREDIT FUND	586,379,160
MATCH GROUP HLD II LLC	1,644,621
MATCH GROUP HLD II LLC	1,936,430
MATCH GROUP INC	455,000
MATCH GROUP INC	1,022,400
MATTEL, INC.	1,515,850
MSCI INC	774,336
MSCI INC	1,584,075

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Additional Categories

Description	Capital Contributed
MSCI INC.	1,435,904
NA UNITED RENTALS	475,000
NA UNITED RENTALS	1,575,000
NATIONSTAR MTG HLD INC	2,179,550
NATIONSTAR MTG HLD INC	2,494,175
NATIONSTAR MTG HLD INC	1,000,000
NCR CORP	1,545,875
NCR CORP	1,506,750
NETFLIX INC	1,417,950
NETFLIX INC	483,125
NEXSTAR ESCROW INC	2,969,145
NEXSTAR ESCROW INC	1,472,025
NMI HOLDINGS	4,050,650
OAKTREE EURO CAPITAL SOLUTIO	17,699,717
OAKTREE EUROPEAN DISLOCATION	4,350,588
OAKTREE OPPORTUNITIES IX	28,435,992
OAKTREE OPPORTUNITIES X	13,206,336
OAKTREE XB	39,068,510
OLIN CORPORATION	4,081,345
PAPA JOHN'S INTL INC	4,365,510
PATRICK INDUSTRIES INC	470,000
PATRICK INDUSTRIES INC	764,713
PATRICK INDUSTRIES INC	2,236,070
PATRICK INDUSTRIES INC	482,450
POST HOLDINGS INC	530,500
POST HOLDINGS INC	1,000,000
QUICKEN LOANS LLC/QUICKN	1,010,625
RENT-A-CENTER INC	4,248,415
RITCHIE BROS AUCTIONEERS	1,606,100
ROCKETMTGE CO-ISSUER INC	1,666,025
ROCKETMTGE CO-ISSUER INC	2,110,075
SCIENTIFIC GAMES INTERNA	2,209,200
SERVICE CORP INTL	3,544,075
SERVICE CORP INTL	1,484,900
SHENKMAN SECURITIES	318,005,926
SILGAN HOLDINGS INC	3,260,191

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Additional Categories

Description	Capital Contributed
SIRIUS XM RADIO INC	1,063,050
SIRIUS XM RADIO INC	1,525,175
SIRIUS XM RADIO INC	1,045,050
SIRIUS XM RADIO INC	1,420,740
SPIRIT AEROSYSTEMS INC	523,275
SS&C TECHNOLOGIES INC	3,403,415
SS&C TECHNOLOGIES INC	1,195,583
TEMPUR SEALY INTERNATIONAL I	3,305,540
TEMPUR SEALY INTL INC	404,885
TRANSDIGM INC	1,527,050
TRANSDIGM INC	1,706,562
UNITED RENTALS NORTH AM	1,506,013
UNITED STATES STEEL CORP	652,623
VALVOLINE INC	4,121,225
VERISIGN INC	1,411,047
WESTERN MIDSTREAM OPERAT	882,444
WESTERN MIDSTREAM OPERAT	1,553,875
WILLIAM CARTER	3,003,825
WINNEBAGO INDUSTRIES	4,038,768
WOLVERINE WORLD WIDE	2,926,655

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Alternative Investments

Description	Capital Contributed
ACTIS GLOBAL FUND IV	29,613,447
ALINDA INFRASTRUCTURE FD II	7,081,916
ALPINVEST CO-INV FUND VIII	21,503,870
ALPINVEST SECONDARIES VII	11,068,176
APAX CREDIT OPP	1,391,807
APAX DIGITAL FUND	27,756,216
APAX IX PENSION	15,091,792
APAX VIII, L.P.	6,972,179
APAX X PENSION	25,260,959
AUDAX MEXXANINE FUND III	1
AUDAX MEZZ V-A	3,334,240
AUDAX MEZZANINE FUND IV	7,344,288
AUDAX PRIVATE EQUITY FD IV	1
AUDAX PRIVATE EQUITY FD V	1
AUDAX PRIVATE EQUITY FUND VI	15,491,000
BAILLIEGIFFORD PRIVATE FUND	18,018,071
CAPITAL SOUTH PARTNERS FD II	1,975,812
CARLYLE ASIA PARTNERS V	21,820,333
CARLYLE EUROPE PARTNERS IV,	3,646,535
CARLYLE EUROPE PARTNERS V	24,596,864
CARLYLE R&S ENERGY	24,228,343
FORT WASHINGTON IX PENSION	25,331,553
FORT WASHINGTON PRIVATE EQUI	13,191,654
FORT WASHINGTON VIII	19,767,384
FT WASHINGTON OPP IV-K	18,647,314
FT WASHINGTON OPPIV	15,274,864
FT WASHINGTON X	17,012,846
FT. WASHINGTON IX-K PENSION	25,606,978
GAVEA INVESTMENT FUND V	3,800,848
GAVEA INVESTMENT FUND V PLUS	1,914,813
HELLMAN & FRIEDMAN VII	747,999
HELLMAN & FRIEDMAN VIII	26,048,971
IFM GLOBAL INFRASTRUCTURE	145,149,851
JP MORGAN MARITIME FUND	32,183,275
JPM GLOBAL TRANSPORT INCOME	82,588,218
JPM MARTIME FUND II	1

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Alternative Investments

Description	Capital Contributed
KKR & CO EUROPEAN FUND III	11,539,112
KKR & CO EUROPEAN FUND IV	25,407,293
KKR & CO FUND 2006	5,151,789
KKR AMERICAS XII	34,513,098
KKR EURO FUND V	37,370,351
KKR HEALTH II	491,763
LANDMARK EQUITY PARTNERS XIV	1,597,895
LANDMARK PE XVI	10,733,536
LANDMARK XV	3,254,113
LEXINGTON CAPITAL PARTNERS I	30,472,449
LEXINGTON CAPITAL PARTNERS V	8,295,560
LEXINGTON CAPITAL PARTNERS V	22,039,632
LS HIWASSEE CASH BALANCES	76,688
LS MICHIGAN CASH BALANCES	379,684
LST MAGNOLIA CASH BALANCES	612,039
LST MAGNOLIA CUT CO	207,250
LST TOLEDO CASH BALANCES	2,965,262
LST TOLEDO CUT CO INC	474,864
MANULIFE PERMANENT CROPLAND	7,761,000
MOLPUS LAKE SUPERIOR HIWASSE	8,934,228
MOLPUS LAKE SUPERIOR MAGNOLI	68,291,071
MOLPUS LAKE SUPERIOR MICHIGA	74,141,605
MOLPUS LAKE SUPERIOR TOLEDO	266,142,402
MOLPUS-SEVEN STATES LLC	27,391,290
NATURAL GAS PARTNERS X	10,367,619
NATURAL RESOURCES XI	15,991,193
NATURAL RESOURCES XII	19,518,844
NGP ETP IV	101,004
OAKTREE EURO PRINCIPAL FUND	28,034,904
OAKTREE EUROPEAN PRINCIPAL I	14,545,709
OAKTREE EUROPEAN PRINCIPAL I	26,876,063
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE IV	5,607,849
OAKTREE MEZZANINE V	29,073,996
PUBLIC PENSION CAPITAL	54,977,798

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Alternative Investments

Description	Capital Contributed
RIVERSTONE GLOBAL E&P FUND V	11,671,448
RIVERSTONE VI	28,218,350
RIVERSTONE/CARTYLE E&P FUND	552,257
SILVER LAKE ALPINE II	19,966,593
STEPSTONE PIONEER III (PARIS	9,620,312

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Real Estate

Description	Par Amount
AG NET LEASE FUND III	28,702,615
AG NET LEASE IV	31,674,544
BLACKSTONE IX	34,986,785
BLACKSTONE REALTY PARTNERS V	13,558,288
BLACKSTONE REALTY PARTNERS V	22,708,209
CARLYLE PROPERTY INVESTORS	64,536,769
CARLYLE REALTY PARTNERS VI	5,360,728
CARLYLE REALTY PARTNERS VII	6,661,380
CARLYLE REALTY VIII	13,099,349
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	10,583,051
LANDMARK REAL ESTATE VIII	17,953,844
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	311,612,716
RITE AID HORSE CAVE KY	370,000
ROCKWOOD CAPITAL REAL ESTATE	3,029,145

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
Sept. 30, 2022

Real Estate

Description	Par Amount
ROCKWOOD REAL ESTATE FUND X	25,769,496
ROCKWOOD REAL ESTATE FUND XI	42,682,213
SAM'S WAREHOUSE PADUCAH KY	3,600,000
TA CORE REALTY FUND	162,469,637
TA REALTY ASSOC XII	43,253,366
TA REALTY ASSOCIATES FUND X	1
TA REALTY FUND XI	22,957,002
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 JEFFRSNVLLE	2,692,894
WALGREEN'S STORE JEFFRSNVLLE	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 Holdings
Sept. 30, 2022

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 Holdings
Sept. 30, 2022

Cash / Cash Equivalents

Description	Par Amount
CASH - CASH MGMT SECURITIES	189
CASH POOL UNITS	657,748,381