

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 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	252,050
A10 NETWORKS INC COMMON STOC	19,143
AAON INC	11,842
AAR CORP	10,196
AARON'S CO INC	11,599
ABBOTT LABS	133,172
ABBOTT LABS	79,465
ABBVIE INC	134,455
ABBVIE INC	1
ABBVIE INC	197,960
ABBVIE INC	210,716
ABERCROMBIE & FITCH CO CL A	14,592
ABIOMED INC	3,081
ABM INDUSTRIES INC	19,316
ACADEMY SPORTS AND OUTDOORS	24,566
ACADIA HEALTHCARE CO INC	12,813
ACADIA REALTY TRUST	27,348
ACCENTURE PLC	48,102
ACI WORLDWIDE INC	16,144
ACLARIS THERAPEUTICS	57,009
ACTIVISION BLIZZARD INC	56,848
ACUITY BRANDS INC	4,600
ADAPTHEALTH CORP	22,103
ADDUS HOMECARE CORP	4,654
ADEIA INC	30,200
ADIDAS AG G	44,000
ADIENT PLC	12,700
ADOBE SYSTEMS INC	35,589
ADOBE SYSTEMS INC	36,251
ADTALEM GLOBAL ED INC	12,989
ADTRAN HOLDINGS INC	20,306

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 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	267,059
ADVANCED MICRO DEVICES	164,497
ADVANCED MICRO DEVICES	83,666
ADVANSIX INC	8,035
AECOM	20,291
AERCAP HOLDINGS NV	255,860
AEROJET ROCKETDYNE HOLDINGS	21,845
AEROVIRONMENT INC	7,212
AES CORP	48,042
AFFILIATED MANAGERS GROUP	5,400
AFFIRM HLDGS INC	137,555
AFLAC INC	43,616
AGCO CORP	8,486
AGILENT TECHNOLOGIES INC A	22,273
AGILITI INC COMMON STOCK	24,174
AGILYSYS INC	5,800
AGREE REALTY CORP	23,054
AGREE REALTY CORP	30,048
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	14,378
ALARM.COM HLDS INC	22,434
ALASKA AIR GROUP INC	8,608
ALBANY INTERNATIONAL CORP CL	8,987
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
ALKERMES PLC	16,850
ALLEGHENY TECHNOLOGIES INC	37,501
ALLEGIANT TRAVEL CO	4,477
ALLEGION PUB LTD CO	6,548
ALLEGRO MICROSYSTEMS INC COM	22,875
ALLETE INC	8,100
ALLETE INC	18,649
ALLIANT ENERGY CORP	18,196
ALLSCRIPTS HEALTHCARE SOLUTI	32,030
ALLSTATE CORP	19,993
ALLSTATE CORP	156,463
ALMO GROUP INC	2,892
ALNYLAM PHARMACEUTIC	10,362
ALNYLAM PHARMACEUTICALS INC	42,939
ALPHA & OMEGA SEMICONDUCTOR	6,438
ALPHABET INC/CA	409,343
ALPHABET INC/CA	455,968
ALPHABET INC/CA	402,320
ALPHABET INC/CA	182,280
ALPHABET INC/CA	157,600
ALPHABET INC/CA	81,480
ALPHABET INC/CA	291,700
ALTRIA GROUP INC	136,944
ALTRIA GROUP INC	455,500
ALTUS POWER INC	101,749
AMANDA HOFFLER PROPERTIES IN	19,573
AMAZON.COM INC	674,006
AMAZON.COM INC	555,160
AMAZON.COM INC	207,660
AMAZON.COM INC	259,073
AMAZON.COM INC	146,680
AMBAC FINANCIAL GROUP INC	10,700
AMC NETWORKS INC	8,400
AMCOR PLC	108,907
AMDOCS LTD	217,850
AMEDISYS INC	4,400

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
AMEDISYS INC	8,310
AMERCO	95,778
AMEREN CORP	18,774
AMERICAN AIRLS GROUP INC	47,224
AMERICAN ASSETS TRUST	14,094
AMERICAN AXLE & MANUFACTURE	32,336
AMERICAN EAGLE OUTFITTERS IN	45,551
AMERICAN ELECTRIC POWER	39,067
AMERICAN ELECTRIC POWER	64,235
AMERICAN EQUITY INVESTMENT L	20,515
AMERICAN EXPRESS CO	45,271
AMERICAN EXPRESS CO	134,970
AMERICAN EXPRESS CO	82,642
AMERICAN FINANCIAL GROUP INC	9,831
AMERICAN INTERNATIONAL GROUP	57,598
AMERICAN MOVIL ADR	445,000
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	18,816
AMERIS BANCORP	41,138
AMERISAFE INC	5,480
AMERISAFE INC	21,525
AMERISOURCEBERGEN CORP	11,820
AMETEK INC	16,679
AMETEK INC	102,271
AMETEK INC	70,027
AMGEN INC	40,679
AMGEN INC	91,330

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
AMICUS THERA INC	26,145
AMKOR TECHNOLOGY INC	14,100
AMN HEALTHCARE SERVICES INC	12,489
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	3,463
ANIKA THERAPEUTICS INC	3,281
ANNALY CAPITAL MANAGEMENT IN	61,000
ANSYS INC	6,373
ANTERO MIDSTREAM CORP	47,500
ANTERO RESOURCES CORPORATION	40,500
ANTHEM INC.	18,250
ANTHEM INC.	38,550
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	69,746
APELLIS PHARMACEUTICALS INC	43
APELLIS PHARMACEUTICALS INC	8,697
APOGEE ENTERPRISES INC	6,411
APOLLO COMMERCIAL REAL ESTAT	37,269
APOLLO MEDICAL COMMON STOCK	11,100
APPIAN CORP	25,077
APPLE INC	1,148,780
APPLE INC	586,835
APPLE INC	101,640
APPLE INC	247,589
APPLIED INDUSTRIAL TECHNOLOG	10,978

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Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
APPLIED INDUSTRIAL TECHNOLOG	23,709
APPLIED MATERIALS INC	66,155
APPLIED MATERIALS INC	185,753
APTARGROUP INC	9,240
APTIV PLC	20,603
APTIV PLC	130,942
ARCBEST CORP	7,083
ARCELLX INC	19,971
ARCH CAPITAL GROUP	25,000
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	32,890
ARMSTRONG WORLD INDS NEW	11,045
ARROW ELECTRONICS INC	9,119
ARROWHEAD PHARMACEUTICALS IN	13,600
ARTHUR J GALLAGHER & CO	15,995
ASBURY AUTOMOTIVE GROUP INC	6,395
ASCENT GLOBAL LOGISTICS INC	164
ASGN INC	7,100
ASGN INC	21,589
ASHLAND GLOBAL HLDGS INC	6,751
ASHTED GROUP PLC	53,560
ASPEN TECHNOLOGY INC	4,080
ASSOCIATED BANC CORP	21,331
ASSOCIATED BANC CORP	91,321
ASSURANT INC	4,361
ASSURED GUARANTY LTD	17,886
ASTEC INDUSTRIES INC	6,583
ASTRAZENECA PLC ADR	193,119
ASTRAZENECA PLC ADR	218,190
AT&T INC	541,899

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
ATLANTIC UNION BANKSHARES CO	51,914
ATLAS AIR WORLDWIDE HLDS INC	7,448
ATMOS ENERGY CORP	10,638
ATN INTL INC	3,107
AUTODESK INC	16,144
AUTOMATIC DATA PROCESSING IN	31,598
AUTONATION INC	5,455
AUTOZONE INC	1,443
AUTOZONE INC	8,220
AUTOZONE INC	12,740
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	4,056
AVISTA CORP	21,104
AVNET INC	13,370
AXA ADR	557,090
AXALTA COATING SYSTEMS LTD	92,067
AXCELIS TECHNOLOGIES INC	9,524
AXCELIS TECHNOLOGIES INC	28,915
AXON ENTERPRISE INC	9,500
AXON ENTERPRISE INC	48,994
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
BAE SYSTEMS PLC	104,000
BAIDU INC SPONSORED ADR A	76,610
BAILLIE GIFFORD INTL EAFE FU	92,923,387

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Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
BAKER HUGHES A GE CO	76,939
BALCHEM CORP	9,352
BALL CORP	23,085
BALL CORP	53,316
BANC OF CALIFORNIA INC	16,179
BANCFIRST CORP	5,100
BANCO SANTANDER CENTRAL ADR	4,103,760
BANCORP INC DEL	16,351
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	22,527
BANNER CORP	9,867
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
BECTON DICKINSON	21,687
BECTON DICKINSON	34,090
BED BATH & BEYOND INC	20,154
BELDEN INC	5,741
BELLRING DISTRIBUTION	19,176
BENCHMARK ELECTRONIC INC	10,662
BERKLEY WR CORP	1
BERKLEY WR CORP	14,967
BERKLEY WR CORP	45,930
BERKSHIRE HATHAWAY CL B	137,249
BERKSHIRE HILLS BANCORP INC	13,200
BEST BUY CO INC	15,907
BEST BUY CO INC	174,800

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
BHP BILLITON LTD ADR	51,300
BIG LOTS INC	9,200
BIGLARI HLDGS INC	1
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	129,471
BIO-TECHNE CORP	11,500
BIO-TECHNE CORP	49,084
BJ'S RESTAURANTS INC	6,806
BJ'S WHOLESALE CLUB	6,187
BJ'S WHOLESALE CLUB HLDGS IN	19,100
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	22,600
BLOOMIN BRANDS INC	25,794
BLUCORA INC COM	13,546
BLUEPRINT MEDICINES	23,959
BM TECHNOLOGIES INC	1,180
BNP PARIBAS	550,470
BOEING CO	42,447
BOISE CASCADE CO	11,377
BOISE CASCADE CO	17,608
BOOKING HLDGS INC	3,014
BOOKING HLDGS INC	2,945
BOOT BARN HOLDINGS INC	8,100
BORGWARNER INC	17,299
BOSTON BEER CO INC A	2,507
BOSTON BEER INC	1,401
BOSTON PROPERTIES INC	10,290
BOSTON SCIENTIFIC CORP	108,867

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Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
BOSTON SCIENTIFIC CORP	293,742
BOYD GAMING CORP	10,800
BP PLC ADR	500,150
BP PLC ADR	82,900
BRADY CORP	13,452
BRANDYWINE REALTY TRUST	53,100
BREAD FINANCIAL HOLDINGS INC	6,872
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
BRITISH AMERICAN TOBACCO A	68,000
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	22,070
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	10,522
BRUNSWICK CORP	105,700
BUCKLE INC	8,132
BUILDERS FIRSTSOURCE	51,760
BUILDERS FIRSTSOURCE INC	22,100
BUNGE LIMITED	96,500
BURLINGTON STORES	7,602
C H ROBINSON WORLDWIDE INC	9,313

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Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
CABLE ONE INC	723
CABLE ONE INC	5,343
CABOT CORP	7,953
CABOT CORP	22,497
CACI INTERNATIONAL INC	3,300
CACI INTERNATIONAL INC	8,032
CACTUS INC	56,672
CADENCE BANK	28,875
CADENCE BANK	61,679
CADENCE DESIGN SYSTEM INC	20,466
CADENCE DESIGN SYSTEM INC	53,381
CAESARS ENTERTAINMENT INC	15,359
CALAVO GROWERS INC	4,857
CALERES INC COM	11,011
CALIFORNIA WATER SERVICE GRO	15,704
CALIX NETWORKS INC COMMON ST	8,000
CALLAWAY GOLF CO	19,600
CALLAWAY GOLF CO	1,830
CALLON PETROLEUM CO	14,804
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
CAPITAL ONE FINANCIAL CORP	190,800
CAPRI HOLDINGS LTD	19,500
CAPRI HOLDINGS LTD	60,080
CAPRI HOLDINGS LTD	312,000
CARA THERAPEUTICS INC	11,400
CARDINAL HEALTH INC	20,467
CARDIOVASCULAR SYSTEMS INC	10,100
CARETRUST REIT INC	27,221

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
CARETRUST REIT INC	52,242
CARGURUS INC	146,289
CARLISLE COS INC	7,302
CARMAX INC	11,755
CARMAX INC	71,035
CARNIVAL CORP	70,970
CARPENTER TECHNOLOGY	13,600
CARREFOUR SA	877,300
CARRIER GLOBAL CORP	61,891
CARS.COM INC	18,600
CARTERS INC	5,520
CARTERS INC	54,078
CARVANA CO	51,760
CASELLA WASTE SYS A	26,727
CASEY'S GENERAL STORES INC	5,259
CATALENT INC	13,300
CATALYST PHARMACEUTICALS INC	28,100
CATERPILLAR INC	39,585
CATHAY GENERAL BANCORP	10,512
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	22,036
CELANESE CORP	13,131
CELANESE CORP DEL	7,862
CELLDEX THERAPEUTICS	22,723
CELSIUS HLDGS INC	5,200
CELSIUS HLDGS INC	288
CELSIUS HOLDINGS INC	14,431
CENTENE CORP	42,525
CENTERPOINT ENERGY INC	45,765
CENTERSPACE	4,440

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Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
CENTRAL GARDEN & PET CO	8,200
CENTRAL GARDEN & PET CO CL A	4,737
CENTRAL PACIFIC FINANCIAL CO	7,888
CENTURY ALUMINUM CO	16,114
CENTURY COMMUNITIES INC	8,304
CERENCE INC	12,700
CERIDIAN HCM HLDG INC	11,639
CEVA INC	5,419
CF INDUSTRIES HOLDINGS	15,460
CH ROBINSON WLDWIDE	42,685
CHAMPIONX CORP	28,700
CHARLES RIVER LABORATORIES	3,642
CHART INDUSTRIES INC	5,100
CHART INDUSTRIES INC	751
CHART INDUSTRIES INC	10,785
CHATHAM LODGING TRUST	14,166
CHEESECAKE FACTORY	14,013
CHEGG INC	179,574
CHEMED CORP	2,100
CHEMOURS COMPANY	21,980
CHESAPEAKE ENERGY CORP	14,769
CHESAPEAKE ENERGY CORP	0
CHESAPEAKE UTILITIES CORP	5,128
CHEVRON CORP	136,945
CHEVRON CORP	119,350
CHEVRON CORP	157,390
CHEWY INC	182,248
CHEWY INC	150,256
CHEWY INC - CL A	106,268
CHICO'S FAS INC	36,139
CHILDREN'S PLACE, INC.	3,620
CHIPOTLE MEXICAN GRILL CL A	2,061
CHOICE HOTELS INTL INC	4,100
CHOICE HOTELS INTL INC	50,091
CHORD ENERGY CORP	15,420
CHUBB LIMITED	31,759

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Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
CHUBB LIMITED	44,660
CHUGAI PHARMACEUTICAL CO LTD	206,900
CHURCH & DWIGHT CO INC	17,708
CHURCHILL DOWNS INC	4,842
CHURCHILL DOWNS INC	9,286
CHUY'S HOLDINGS INC	5,600
CIENA CORP	21,086
CIGNA CORP NEW	23,547
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	17,911
CISCO SYSTEM INC	314,901
CITIGROUP INC	147,277
CITIZENS FINL GROUP INC	35,662
CITIZENS FINL GROUP INC	641,370
CITY HOLDING CO	4,458
CIVITAS RESOURCES INC	13,397
CLEAN HARBORS INC	7,104
CLEAN HARBORS INC	16,040
CLEARFIELD INC. COMMON STOCK	3,305
CLEARWATER PAPER CORP	4,841
CLEVELAND-CLIFFS INC	73,100
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

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Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
COCA-COLA BOTTLING CO	194
COGENT COMMUNICATIONS HOLDIN	12,100
COGNEX CORP	23,552
COGNIZANT TECH SOLUTIONS	37,917
COHERENT CORP	18,359
COHERENT CORP	96,216
COHERUS BIOSCIENCES INC	17,300
COHU INC	13,967
COLGATE PALMOLIVE CO	62,190
COLGATE PALMOLIVE CO	121,564
COLLEGIUM PHARMACEUTICAL INC	9,500
COLUMBIA BANKING SYSTEM INC	22,741
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	10,335
COMMERCE BANCSHARES INC	16,213
COMMERCIAL METALS CO	17,004
COMMSCOPE HOLDING CO	106,834
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 MINERAL INTERNATIONA	9,800
COMPUTER PROGRAMS & SYSTEMS	3,600
COMTECH TELECOMMUNICATIONS	4,888
CONAGRA BRANDS INC	34,653
CONCENTRIX CORP	6,052
CONCENTRIX CORP	10,163
CONCEPT THERAPEUTICS INC	27,561
CONMED CORP	8,804
CONOCOPHILLIPS	95,997
CONOCOPHILLIPS	165,900
CONOCOPHILLIPS	254,650

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Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

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CONOCOPHILLIPS	51,660
CONSENSUS CLOUD SOLUTIONS IN	5,088
CONSENSUS CLOUD SOLUTIONS IN	26,576
CONSOL ENERGY INC NEW	1
CONSOL ENERGY INC NEW	9,465
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
CONTRA ABIOMED INC	3,081
CONTRA ABIOMED INC	29,967
COOPER COS INC	3,800
COPART INC	31,726
CORE LABORATORIES N V	13,723
CORECIVIC INC	32,100
CORNING INC	55,465
CORNING INC	147,943
CORP OFF PROP TRST	56,718
CORPORATE OFFICE PROPERTIES	15,858
CORSAIR GAMING INC COMMON ST	10,000
CORTEVA INC	53,711
CORVEL CORP	2,542
COSTAR GROUP INC	26,110
COSTAR GROUP INC	138,110
COSTCO WHOLESALE CORP	33,685
COSTCO WHOLESALE CORP	33,271
COSTCO WHOLESALE CORP	30,603
COTERRA ENERGY INC	58,509
COTERRA ENERGY INC	168,049
COTY INC	45,350
COURSERA INC COMMON STOCK	216,401
COUSINS PROPERTIES INC	21,412
CRACKER BARREL OLD COUNTRY S	3,370
CRANE HOLDINGS CO	6,572
CREDIT ACCEPTANCE CORP	15,695

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
CRH PLC	378,910
CRINETICS PHARM INC	44,989
CROCS INC	9,100
CROCS INC.	24,184
CROSS COUNTRY HEALTHCARE INC	10,462
CROWN CASTLE INTL CORP	32,930
CRYOLIFE INC	8,773
CSG SYSTEMS INTERNATIONAL IN	9,255
CSX CORP	162,831
CTS CORP	9,184
CUBESMART L.P. COMMON STOCK	28,239
CULLEN FROST BANKERS INC	9,047
CULLEN FROST BANKERS INC	36,511
CUMMINS INC	10,376
CUMMINS INC	76,000
CURTISS WRIGHT CORP	5,668
CURTISS WRIGHT CORP	12,164
CUSHMAN & WAKEFIELD PLC COMM	67,500
CUSTOMERS BANCORP INC	8,774
CUTERA INC	5,154
CVB FINANCIAL CORP	37,922
CVS HEALTH CORPORATION	99,834
CVS HEALTH CORPORATION	221,000
CYTOKINETICS INC	27,194
CYTOKINETICS INC	27,628
D R HORTON INC	23,491
DAIWA HOUSE IND LTD	172,650
DANA INCORPORATED	18,116
DANAHER CORP	49,786
DANAHER CORP	35,472
DARDEN RESTAURANTS INC	9,535
DARLING INGREDIENTS INC.	22,700
DATADOG INC	59,072
DAVE & BUSTERS ENTERTAINMENT	11,905
DAVITA INC	4,738
DBS GROUP HLDGS LTD	187,380

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
DECKERS OUTDOOR CORP	3,795
DECKERS OUTDOOR CORP	4,172
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 THERA INC	27,304
DENALI THERAPEUTICS INC	151,792
DENBURY INC	359
DENTSPLY SIRONA INC	15,583
DESIGNER BRANDS INC	16,301
DEVON ENERGY CORP	49,794
DEVON ENERGY CORP	279,290
DEXCOM INC	28,959
DEXCOM INC	98,916
DIAMONDBACK ENERGY INC	13,517
DIAMONDBACK ENERGY INC	139,920
DIAMONDROCK HOSPITALITY CO	57,524
DICKS SPORTING GOODS INC	8,020
DIEBOLD NIXDORF	21,800
DIGI INTERNATIONAL CORP	10,164
DIGITAL RLTY TR INC	21,856
DIGITAL RLTY TR INC	39,600
DIGITAL TURBINE INC	25,922
DIME COMMUNITY BANCSHARES IN	9,371
DINEEQUITY INC	4,906
DIODES INC	13,152
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
DOLLAR TREE INC	49,417
DOMINION RESOURCES INC	63,308
DOMINO'S PIZZA INC	2,780
DONALDSON CO INC	17,062
DONNELLEY FINL SOLUTIONS INC	7,406
DOORDASH INC	60,388
DORIAN LPG LTD	9,652
DORMAN PRODUCTS INC	8,246
DOUGLAS ELLIMAN INC	20,500
DOUGLAS EMMETT INC	24,937
DOVER CORP	10,388
DOW INC	52,798
DOW INC	96,465
DRIL-QUIP INC	8,302
DROPBOX INC CL A	297,558
DT MIDSTREAM INC COMMON STOC	13,675
DTE ENERGY CO	13,978
DUKE ENERGY CORP NEW COM	58,552
DUKE ENERGY CORP NEW COM	91,069
DUN & BRADSTREET HLDGS INC	154,754
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	4,218
DYNATRACE HOLDINGS LLC	26,900
DYNATRACE INC	120,196
DYNAVAX TECHNOLOGIES CORP. C	33,983
E.L.F BEAUTY INC	14,369
EAGLE BANCORP INC	9,829
EAGLE MATERIALS INC	5,324
EAGLE MATERIALS INC	56,218
EAGLE PHARMACEUTICALS INC	2,817
EAST WEST BANCORP INC	20,216
EAST WEST BANCORP INC	336,000
EASTERLY GOVERNMENT PROPERTI	26,302

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
EASTGROUP PROPERTIES INC	6,200
EASTMAN CHEMICAL CO	9,559
EASTMAN CHEMICAL CO	186,620
EATON CORP PLC	30,288
EBAY INC	40,704
EBAY INC	491,720
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
ELECTRONIC ARTS INC	20,523
ELECTRONIC ARTS INC	63,805
ELEMENT SOLUTIONS INC	342,503
ELLINGTON FINANCIAL INC	16,433
EMBECTA CORP. COMMON STOCK	16,323
EMCOR GROUP INC	6,931
EMERGENT BIOSOLUTIONS INC	11,700
EMERSON ELECTRIC CO	44,085
EMPLOYERS HOLDINGS INC	8,193
ENCOMPASS HEALTH CORP	13,488
ENCOMPASS HLTH CORP	24,787
ENCORE CAPITAL GROUP INC	6,893
ENCORE WIRE CORP	5,518
ENERGIZER HLDGS INC NEW	9,322
ENERPAC TOOL GROUP CORP	15,692
ENERSYS	6,312
ENGAGESMART INC	63,401
ENHABIT INC COMMON STOCK	12,744
ENOVA INTL INC	9,233
ENOVIS CORP	6,762
ENPHASE ENERGY INC	10,317
ENPRO INDUSTRIES INC	5,835
ENTA PHARMACEUTICALS INC	5,646
ENTERGY CORP	27,949

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022***

Domestic & International Equities

Description	Shares / Units
ENTERPRISE FINANCIAL SERVICE	33,610
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	10,598
EQT CORP	4,800
EQT CORP	29,800
EQUIFAX INC	8,900
EQUINIX INC	6,999
EQUINOR ASA	597,460
EQUINOR ASA	62,000
EQUINOR ASA	775,300
EQUITRANS MIDSTREAM CORP	56,100
EQUITY RESIDENTIAL	24,588
ERIE INDEMNITY CO	68,582
ESAB CORP	5,462
ESCO TECHNOLOGIES INC	7,468
ESSENT GROUP LTD	15,200
ESSENTIAL PROPERTIES REALTY	40,821
ESSENTIAL PROPERTIES REALTY	54,698
ESSENTIAL UTILITIES INC	33,716
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	6,700
EVERCORE PARTNERS INC	5,100
EVEREST RE GROUP LTD	2,971
EVERGY INC	16,532
EVERSOURCE ENERGY	25,596
EVERSOURCE ENERGY	67,931
EVERTEC INC	19,091

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
EW SCRIPPS CO	16,031
EXACT SCIENCES CORP	46,374
EXACT SCIENCES CORP	2,781
EXELIXIS INC	45,400
EXELON CORP	75,418
EXLSERVICE HOLDINGS	4,700
EXLSERVICE HOLDINGS	60
EXLSERVICE HOLDINGS	11,136
EXPEDIA INC	11,020
EXPEDIA INC	1
EXPEDITORS INTL WA	40,268
EXPEDITORS INTL WASH INC	12,251
EXPEDITORS INTL WASH INC	200,300
EXPONENT INC	14,374
EXTRA SPACE STORAGE INC	9,763
EXTREME NETWORKS INC	36,500
EXXON MOBIL CORP	316,929
EZCORP INC	15,480
F.N.B. CORP	49,600
F5 NETWORKS INC	4,552
F5 NETWORKS INC	61,040
F5 NETWORKS INC	37,242
F5 NETWORKS INC	35,250
F5 NETWORKS INC	23,785
FABRINET	10,635
FABRINET	17,318
FACEBOOK INC	173,434
FACEBOOK INC	105,572
FACTSET RESEARCH SYSTEMS INC	2,739
FAIR ISAAC CORP	3,618
FAIR ISAAC CORP	5,685
FARO TECHNOLOGIES INC	4,434
FASTENAL CO	42,720
FB FINANCIAL CORPORATION	10,174
FEDERAL REALTY INVESTMENT TR	4,936
FEDERAL SIGNAL CORP	17,088

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
FEDERATED INVESTORS INC CL B	11,964
FEDEX CORP	18,179
FIDELITY NATIONAL FINANCIAL	82,914
FIDELITY NATIONAL INFORMATIO	45,330
FIDELITY NATIONAL INFORMATIO	112,281
FIDELITY NATIONAL INFORMATIO	98,692
FIFTH THIRD BANCORP	49,818
FIFTH THIRD BANCORP	673,500
FIRST AMERICAN FINANCIAL COR	14,695
FIRST BANCORP	10,309
FIRST BANCORP	54,233
FIRST BUSEY CORP	59,475
FIRST CITIZENS BANKSHARES CL	7,909
FIRST COMMONWEALTH FINL GROU	27,206
FIRST FINANCIAL BANCORP	27,358
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	18,628
FIRST REPUBLIC BANK	13,894
FIRST REPUBLIC BANK	82,454
FIRST REPUBLIC BANK	42,189
FIRST REPUBLIC BANK	46,211
FIRST SOLAR INC	5,418
FIRST SOLAR INC	7,600
FIRST SOLAR INC	20,749
FIRSTCASH HOLDINGS INC	5,400
FIRSTENERGY CORP	41,510
FISERVE INC	84,354
FIVE BELOW INC	7,600
FLEETCOR TECHNOLOGIES INC	5,835
FLEXTRONICS INTERNATIONAL SN	163,260
FLOWERS FOODS INC	28,277
FLOWSERVE CORP	17,250
FLUOR CORP	20,900

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
FLUOR CORP	46,479
FMC CORP	9,104
FMC CORP	41,426
FOOT LOCKER INC	11,300
FORD MOTOR	300,332
FORD MOTOR	485,427
FORMFACTOR INC	21,800
FORRESTER RESEARCH INC	3,100
FORTESCUE METALS GROUP LTD	123,000
FORTINET INC	49,115
FORTIVE CORP	25,840
FORTIVE CORP	165,918
FORTUNE BRANDS INNOVATIONS I	17,223
FORTUNE BRANDS INNOVATIONS I	96,822
FORWARD AIR CORP	7,799
FOUR CORNERS PROPERTY TRUST	23,567
FOX CORP	10,463
FOX CORP	22,824
FOX FACTORY HOLDING CORP	5,700
FOX FACTORY HOLDING CORP	20,448
FRANKLIN BSP REALTY TRUST IN	24,226
FRANKLIN ELECTRIC CO INC	11,232
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	23,531
FRONTIER COMMUNICATIONS CORP	1
FRONTIER COMMUNICATIONS PARE	31,491
FT WASH FOCUSED EQTY SECURIT	327,604,824
FTI CONSUTLTING INC	4,900
FUJIFILM HLDGS CORP	114,930
FUJITSU LIMITED	353,660
FUJITSU LIMITED	117,910
FULGENT GENETICS INC	5,700
FULTON FINANCIAL CORP	23,592

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
FUTUREFUEL CORP	8,639
GAMESTOP CORP CL A	35,700
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
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	183,957
GENTEX CORP	33,125
GENTHERM INC	9,577
GENUINE PARTS	10,314
GENWORTH FINANCIAL INC CL A	145,367
GEO GROUP INC	34,550
GERDAU SA	524,800
GETTY REALTY CORP	12,304
GFL ENVIRONMENTAL INC	70,166
GIBRALTAR INDUSTRIES INC	9,208
G-III APPAREL GROUP LTD	13,794
GILDAN ACTIVEWEAR INC	82,800
GILEAD SCIENCES INC	95,312
GINKGO BIOWORKS HOLDINGS INC	775,268
GLACIER BANCORP INC	15,700
GLAUKOS CORP	13,755
GLAUKOS CORP	20,739
GLOBAL NET LEASE INC	29,951
GLOBAL PAYMENTS INC	20,751

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 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	10,885
GLOBUS MEDICAL INC	31,459
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	23,920
GRACO INC	51,084
GRAHAM HOLDINGS CO	504
GRAINGER (W W) INC	3,331
GRAINGER (W W) INC	35,930
GRAND CANYON EDUCATION INC	4,500
GRANITE CONSTRUCTION INC	13,500
GRANITE POINT MORTGAGE TRUST	17,400
GRAPHIC PACKAGING	108,305
GREEN BRICK PARTNERS INC. CO	7,837
GREEN PLAINS RENEWABLE ENERG	16,759
GREIF INC CL A	4,220
GRIFFON CORP	12,642
GROCERY OUTLET HOLDING CORP	12,000
GROUP 1 AUTOMOTIVE INC	4,565
GUESS INC	10,591
GUIDEWIRE SOFTWARE INC	39,527
GXO LOGISTICS INC	16,700
H B FULLER CO	15,603
HAEMONETICS CORP	34,416
HAEMONETICS CORP/MASS	7,100
HAIN CELESTIAL GROUP INC	26,700
HALLIBURTON CO	66,942
HALOZYME THERA INC	6,586

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
HALOZYME THERAPEUTICS INC	19,500
HAMILTON LANE INC	30,149
HAMILTON LANE INC	25,063
HANCOCK HOLDING CO	11,703
HANESBRANDS INC	44,689
HANMI FINANCIAL CORP	9,931
HANNON ARMSTRONG SUSTAINABLE	38,401
HANOVER INSURANCE GROUP INC	5,130
HARLEY DAVIDSON INC	18,750
HARMONIC INC	30,392
HARMONY BIOSCIENCES	16,971
HARMONY BIOSCIENCES HOLDINGS	8,556
HARSCO CORP	22,246
HARTFORD FINL SERVICES GROUP	24,530
HASBRO INC	8,889
HASHICORP INC COMMON STOCK	127,507
HAVERTY FURNITURE INC	3,914
HAWAIIAN ELECTRIC INDS	14,748
HAWAIIAN HOLDINGS INC	14,831
HAWKINS INC	5,400
HAYNES INTL INC	3,500
HCA HOLDINGS INC	16,542
HCA HOLDINGS INC	95,910
HCI GROUP INC	1,800
HDFC BANK LTD	243,020
HEALTHCARE REALTY TRUST INC	53,584
HEALTHCARE SERVICES GROUP	22,900
HEALTH EQUITY INC	20,280
HEALTH EQUITY INV	11,900
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
December 31, 2022

Domestic & International Equities

Description	Shares / Units
HENRY SCHEIN INC	10,064
HERC HOLDINGS INC	9,411
HERITAGE FINANCIAL CORP	10,173
HERSHA HOSPITALITY TRUST	9,499
HERSHEY CO	10,835
HESKA CORP	3,057
HESS CORP	20,560
HESS CORP	156,990
HESS CORP	133,394
HEWLETT PACKARD ENTERPRISE C	94,232
HEXCEL CORP	11,500
HF SINCLAIR CORP	20,800
HIBBETT SPORTS INC	3,742
HIGHWOODS PROPERTIES INC	14,397
HILLENBRAND INC	20,045
HILLTOP HOLDINGS INC	13,258
HILTON WORLDWIDE HLDGS INC	20,226
HNI CORP	11,300
HOLOGIC INC	18,269
HOLOGIC INC	88,854
HOME BANCSHARES INC	26,997
HOME DEPOT INC	78,156
HOME DEPOT INC	63,900
HOME DEPOT INC	55,960
HOMESTREET INC	6,115
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	39,469
HOWMET AEROSPACE INC	27,284
HP INC	73,087

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
HP INC	710,150
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	19,318
ICU MEDIAL INC	2,650
IDACORP INC	7,162
IDEX CORP	5,344
IDEX CORP	37,429
IDEXX LABORATORIES INC	6,181
IDEXX LABORATORIES INC	26,786
ILLINOIS TOOL WORKS	21,426
ILLINOIS TOOL WORKS	37,224
ILLUMINA INC	11,946
ILLUMINA INC	23,189
IMMUNOGEN INC	173,255
IMPERIAL OIL LTD	37,000
INARI MEDICAL INC	6,800
INARI MEDICAL INC	65,056
INARI MEDICAL INC	1,290
INCYTE CORP	13,402
INDEPENDENCE REALTY TRUST	32,700
INDEPENDENCE REALTY TRUST	10,416
INDEPENDENCE REALTY TRUST	69,302
INDEPENDENT BANK CORP	13,260
INDEPENDENT BANK GROUP INC	10,400
INDUSTRIAL LOGISTICS PROPERT	18,600
INFORMATICA INC	104,410

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 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	111,093
INGEVITY CORP	5,100
INGREDION INC	9,304
INNOSPEC INC	6,973
INNOVATIVE INDUSTRIAL PROPER	8,080
INNOVIVA INC	19,499
INOGEN INC	5,500
INSIGHT ENTERPRISES INC	8,819
INSIGHT ENTERPRISES INC	19,596
INSPERITY INC	5,000
INSPERITY INC	19,126
INSPIRE MD SYS INC	2,389
INSTALLED BUILDING PRODUCTS	6,441
INSTEEL INDUSTRIES INC	6,008
INSULET CORP	21,931
INTEGER HLDGS CORP	9,375
INTEGRA LIFESCIENCES HLDGS C	9,500
INTEGRA LIFESCIENCES HLDGS C	78,639
INTEGRA LIFESCIENCES HLDGS C	20,589
INTEL CORP	312,242
INTER PARFUMS INC	5,161
INTERACTIVE BROKERS GROUP IN	14,537
INTERCONTINENTAL EXCHANGE, I	42,468
INTERDIGITAL INC	8,800
INTERFACE INC	16,985
INTERNATIONAL BANCSHARES COR	7,429
INTERNATIONAL BANCSHARES COR	37,171
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
INTUITIVE SURGICAL INC	27,156
INVESCO LTD	34,593
INVESCO MTG CAP INC	9,502
INVITATION HOMES INC. COMMON	34,094
IPH PHOTONICS CORP	4,644
IQVIA HOLDINGS INC	14,047
IQVIA HOLDINGS INC	78,112
IQVIA HOLDINGS INC	56,510
IRIDIUM COMMUNICATIONS INC	17,900
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	13,055
ITT INC	11,910
ITT INC	23,708
J & J SNACK FOODS CORP	4,324
JABIL CIRCUIT INC	19,493
JABIL CIRCUIT INC	168,000
JACK HENRY & ASSOCIATES INC	5,463
JACK IN THE BOX INC	6,071
JACOBS SOLUTIONS INC	9,140
JACOBS SOLUTIONS INC	225,700
JAMES RIVER GROUP HOLDINGS L	10,769
JAMES RIVER GROUP HOLDINGS L	44,200
JANUS HENDERSON GROUP PLC	18,775
JAZZ PHARMACEUTICALS PLC	8,900
JAZZ PHARMACEUTICALS PLC	93,000
JAZZ PHARMACEUTICALS PLC	53,185
JB HUNT TRNSPRT SERV	28,351
JBG SMITH PROPERTIES	13,275
JD COM INC	186,000
JEFFERIES FINL GROUP INC	27,100

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
JETBLUE AIRWAYS CORP	45,943
JOHN B SANFILIPPO & SON INC	2,510
JOHN BEAN TECHNOLOGIES CORP	9,215
JOHN BEAN TECHNOLOGIES CORP	97,658
JOHN BEAN TECHNOLOGIES CORP	18,955
JOHNSON & JOHNSON	199,937
JOHNSON CTLS INTL PLC	51,382
JOHNSON CTLS INTL PLC	167,478
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	369,000
KAISER ALUMINUM CORP	4,431
KAMAN CORP	7,993
KAR AUCTION SERVICES INC	34,200
KARUNA THERA INC	5,870
KB FINANCIAL GROUP INC	214,730
KB HOME	12,016
KBR INC	19,279
KBR INC	29,928
KELLOGG CO	18,434
KELLY SERVICES INC CL A	10,002
KEMPER CORPORATION	8,795
KENNAMETAL INC	11,424
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	8,441

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
KITE REALTY GROUP TRUST	31,018
KKR REAL ESTATE FINANCE TRUS	16,774
KLA-TENCOR CORP	11,075
KLA-TENCOR CORP	57,370
KLA-TENCOR CORP	15,958
KNIGHT-SWIFT TRANSPORTATION	22,757
KNIGHT-SWIFT TRANSPORTATION	88,754
KNOWLES CORP	24,510
KOHL'S CORP	18,200
KOMATSU LTD	737,260
KONINKLIJKE AHOLD DELHAIZE N	428,770
KONTOOR BRANDS INC	14,200
KOPPERS HOLDINGS INC	6,029
KORN/FERRY INTERNATIONAL	15,368
KRAFT HEINZ CO	60,572
KROGER CO	47,998
KT CORP	209,200
KULICKE & SOFFA INDUSTRIES	17,559
KYMERA THERA INC	22,910
KYNDRYL HOLDINGS	28,800
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	12,327
LAMB WESTON HOLDINGS INC	10,460
LANCASTER COLONY	8,762
LANCASTER COLONY CORP	2,825
LANDSTAR SYSTEM INC	5,154
LANTHEUS HOLDINGS INC	9,500
LANTHEUS HOLDINGS INC	1,750
LAREDO PETROLEUM INC	4,934
LAS VEGAS SANDS CORP	24,995
LAS VEGAS SANDS CORP	379,900
LATTICE SEMICONDUCTOR CORP	19,400
LAZARD LTD	257,010

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
LAZARD LTD	78,800
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	5,568
LEMONADE INC	86,522
LENDING TREE INC	3,300
LENNAR CORP CL A	19,398
LENNAR CORP CL A	239,300
LENNOX INTERNATIONAL INC	4,576
LENNOX INTERNATIONAL INC	23,690
LESLIE'S INC	42,799
LEXINGTON CORP PROPERTIES TR	78,001
LGI HOMES INC	5,925
LHC GROUP INC	4,400
LIBERTY BROADBAND CORP	1,404
LIFE STORAGE INC	11,883
LIFE STORAGE INC	24,385
LIGAND PHARMACEUTICALS INC	4,620
LILLY (ELI) & CO	59,972
LILLY (ELI) & CO	34,948
LILLY (ELI) & CO	41,170
LINCOLN ELECTRIC HOLDINGS IN	8,156
LINCOLN ELECTRIC HOLDINGS IN	30,917
LINCOLN NATIONAL	12,494
LINDE PLC	37,898
LINDE PLC	31,918
LINDSEY CORP	3,168
LIQUIDITY SERVICES INC	7,400
LITHIA MOTORS INC	3,900
LITHIA MOTORS INC	173
LITTELFUSE INC	3,266
LIVANOVA PLC	7,597

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
LIVE NATION INC	10,804
LIVENT CORP	51,777
LIVENT CORP	69,656
LIVEPERSON INC	16,801
LIVERAMP HOLDINGS INC	17,801
LIVERAMP HOLDINGS INC	58,521
LKQ CORP	19,107
LOCKHEED MARTIN	17,945
LOEW'S CORP	14,367
LOGI	55,730
LOUISIANA PACIFIC	10,440
LOUISIANA PACIFIC	15,783
LOWE'S COS	49,068
LOWE'S COS	66,190
LOWE'S COS	92,600
LTC PROPERTIES INC	11,237
LUMBER LIQUIDATORS HOLDINGS	9,038
LUMEN TECHNOLOGIES INC	70,110
LUMENTUM HLDGS INC	9,603
LUMENTUM HLDGS INC	60,800
LUMENTUM HLDGS INC	13,846
LVMH MOET HENNESSY-LOUIS VUI	56,900
LYFT INC	334,237
LYFT INC	479,500
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	7,992
MACERICH CO	31,055
MACK CALI REALTY CORP	24,485
MACOM TECHNOLOGY SOLUTIONS	6,300
MACY'S INC	38,300
MADISON SQUARE GARDEN CO NEW	52,329
MAGNOLIA OIL GAS	125,992

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
MANHATTAN ASSOCIATES INC	9,160
MANHATTAN ASSOCIATES INC	12,451
MANPOWER INC	7,291
MARATHON OIL CORP	51,454
MARATHON OIL CORP	735,200
MARATHON OIL CORP	209,215
MARATHON PETROLEUM CORP	39,334
MARCUS & MILLICHAP INC	7,270
MARCUS CORP	7,091
MARINEMAX INC	7,000
MARKEL CORP	5,826
MARKETAXESS HOLDINGS INC	2,875
MARKETAXESS HOLDINGS INC	17,799
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
MASTERBRAND INC	35,900
MASTERCARD INC	64,883
MASTERCARD INC	78,520
MASTERCARD INC	37,196
MATADOR RESOURCES CO	16,100
MATADOR RESOURCES CO	1,251
MATCH GROUP INC COMMON STOCK	20,764
MATERION CORP	5,761
MATSON INC	11,270
MATTEL INC	49,900
MATTHEWS INTERNATIONAL CORP	9,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
MAXIMUS INC	8,756
MAXLINEAR INC	20,826
MCCORMICK & CO	17,966
MCDONALD'S CORP	55,947
MCDONALD'S CORP	38,834
MCKESSON CORP	10,969
MCKESSON CORP	52,510
MDU RESOURCES GROUP INC	27,042
MEDICAL PROPERTIES TRUST INC	84,787
MEDIFAST INC	3,193
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	8,200
MERCURY GENERAL CORP	7,280
MERIDIAN BIOSCIENCE INC	12,229
MERIT MEDICAL SYSTEMS INC	16,396
MERITAGE HOMES CORP	10,832
MESA LABORATORIES INC	1,436
META FINANCIAL GROUP INC	8,372
METHODE ELECTRONICS INC	10,996
METLIFE INC	51,472
METTLER-TOLEDO INTERNATIONAL	1,809
MGIC INVESTMENT CORP	42,900
MGIC INVESTMENT CORP	148,032
MGM RESORTS INTERNATIONAL	28,228
MGP INGREDIENTS INC	4,437
MICROCHIP TECHNOLOGY INC	42,181
MICRON TECHNOLOGY	82,876
MICRON TECHNOLOGY	195,298
MICROSOFT	567,138
MICROSOFT	381,810
MICROSOFT	167,930
MICROSOFT	184,498

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
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	5,072
MILLERKNOLL INC	5,200
MILLERKNOLL INC	10,528
MINERALS TECHNOLOGIES INC	9,407
MISTER CAR WASH INC	22,925
MITSUBISHI UFJ FINANCIAL JA	1,992,140
MKS INSTRUMENTS INC	7,544
MKS INSTRUMENTS INC	13,380
MODERNA INC	25,160
MODERNA INC	120,883
MODIVCARE INC	3,455
MOHAWK INDUSTRIES INC	3,952
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	3,163
MONRO MUFFLER BRAKE INC	8,785
MONSTER BEVERAGE CORP	29,249
MONSTER BEVERAGE CORP	161,650
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
MOSIAC CO	26,316
MOTORCAR PARTS OF AMERICA IN	5,282
MOTOROLA SOLUTIONS INC	12,312

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
MOVADO GROUP INC	4,362
MP MATERIALS CORP COMMON STO	13,075
MR. COOPER GROUP INC	20,685
MSA SAFETY INC	4,892
MSA SAFETY INC	42,796
MSC INDUSTRIAL DIRECT CO A	6,653
MSCI INC	6,062
MUELLER INDUSTRIES INC	16,385
MURPHY OIL CORP	20,643
MURPHY USA INC	2,999
MYERS INDUSTRIES INC	11,390
MYR GROUP INC	4,809
MYRIAD GENETICS INC	23,255
NABORS INDUSTRIES LTD	628
NABORS INDUSTRIES LTD	2,594
NASDAQ INC	25,158
NASPERS LIMITED	532,090
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	25,057
NATIONAL STORAGE AFFILIATES	12,100
NATIONAL VISION HOLDINGS INC	22,795
NATWEST GROUP PLC	659,000
NATWEST GROUP PLC	498,071
NAVIENT CORP	15,700
NBT BANCORP INC	12,449
NCR CORP	19,345
NEKTAR THERAPEUTICS	58,500
NEOGEN CORP	30,500
NEOGENOMICS INC	35,100
NETAPP INC	16,150
NETAPP INC	283,950
NETAPP INC	84,651

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
NETEASE INC	127,600
NETFLIX INC	33,817
NETFLIX INC	67,900
NETFLIX INC	32,564
NETGEAR INC	9,612
NETSCOUT SYSTEMS INC	19,100
NEUROCRINE BIOSCIENC	27,605
NEUROCRINE BIOSCIENCES INC	13,400
NEW JERSEY RESOURCES CORP	13,613
NEW YORK COMMUNITY BANCORP	114,519
NEW YORK MORTGAGE TRUST INC	106,957
NEW YORK TIMES CL A	23,352
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
NEXSTAR MEDIA GROUP INC COMM	4,997
NEXTERA ENERGY INC	149,412
NEXTGEN HEALTHCARE INC	15,860
NIKE INC CL B	96,095
NIKE INC CL B	97,824
NIPPON TELEGRAPH & TELEPHONE	520,960
NISOURCE INC	28,310
NISOURCE INC	69,950
NISOURCE INC	9,500
NMI HOLDINGS INC	24,537
NORDSON CORP	3,913
NORDSON CORP	28,712
NORDSON CORP	13,842
NORDSTROM	15,800
NORFOLK SOUTHERN CORP	17,467
NORTHERN TRUST CORP	15,035
NORTHFIELD BANCORP INC	12,357
NORTHROP GRUMMAN CORP	11,144

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
NORTHWEST BANCSHARES INC	35,960
NORTHWEST NATURAL HOLDING CO	10,046
NORTHWESTERN CORP	7,522
NORTONLIFELOCK INC	41,935
NORWEGIAN CRUISE LINE HLDGS	30,471
NOV INC	55,600
NOVANTA INC	10,351
NOVANTA INC COMMON STOCK	5,100
NOVOCURE LTD	77,718
NOW INC	32,083
NRG ENERGY INC	17,307
NU SKIN ENTERPRISES INC A	12,605
NUCOR CORP	19,344
NUCOR CORP	161,420
NUVASIVE INC	12,751
NUVEI CORP	68,170
NV5 GLOBAL IN COMMON STOCK	3,400
NVENT ELECTRIC PLC	23,000
NVIDIA CORP	190,418
NVIDIA CORP	105,752
NVIDIA CORP	15,805
NVIDIA CORP	53,647
NVR INC	288
NVR INC	4,040
NVR INC	1,864
NXP SEMICONDUCTORS NV	19,969
NXP SEMICONDUCTORS NV	109,800
NXP SEMICONDUCTORS NV	18,000
OCCIDENTAL PETROLEUM	58,668
OCEANEERING INTERNATIONAL IN	26,407
OFFICE PROPERTIES INCOME TRU	14,560
OFG BANCORP	12,500
OGE ENERGY CORP	28,291
O-I GLASS INC	44,989
OIL STATES INTERNATIONAL INC	18,483
OKTA INC	24,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
OLD DOMINION FREIGHT LINE	6,768
OLD NATIONAL BANCORP	41,200
OLD REPUBLIC INTERNATIONAL C	38,541
OLIN CORP	19,075
OLLIE'S BARGAIN OUTLET HOLDI	7,700
OLO INC - CL A	122,072
OLYMPIC STEEL INC	4,000
OMEGA HEALTHCARE INVESTORS	33,162
OMNIAB INC	1
OMNICELL INC	6,400
OMNICELL INC	571
OMNICELL INC	15,800
OMNICOM GROUP	15,138
ON SEMICONDUCTOR	31,591
ON SEMICONDUCTOR	281,640
ON SEMICONDUCTOR	506,270
ON SEMICONDUCTOR	145,924
ONE GAS INC	7,189
ONEOK INC	33,146
ONEOK INC	188,000
ONESPAN INC	7,900
ONO PHARMACEUTICAL CO LTD	329,300
ONTO INNOVATION INC	13,882
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
O'REILLY AUTOMOTIVE INC	25,170
ORGANOGENESIS HOLDINGS INC.	14,200
ORGANON & CO	18,271
ORION OFFICE REIT INC	16,287
ORIX CORP	126,340
ORMAT TECHNOLOGIES INC. COMM	6,312
ORTHOFIX MED INC	5,404
OSHKOSH CORP	9,314

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
OSI SYSTEMS INC	4,512
OTIS WORLDWIDE CORP	30,871
OUTFRONT MEDIA INC	42,161
OVINTIV INC	49,900
OVINTIV INC	97,675
OVINTIV INC	26,197
OWENS & MINOR HLDGS	49,500
OWENS & MINOR HOLDINGS	22,600
OWENS CORNING NEW	13,600
OXFORD INDUSTRIES INC	4,317
PACCAR INC	25,804
PACIFIC PREMIER BANCORP INC	26,734
PACIRA BIOSCIENCES	17,511
PACIRA BIOSCIENCES INC	13,235
PACKAGING CORP OF AMERICA	6,505
PACWEST BANCORP	16,714
PALO ALTO NETWORKS INC	36,534
PALOMAR HOLDINGSINC	7,284
PAPA JOHNS INTERNATIONAL INC	4,700
PAR PACIFIC HOLDINGS INC	15,958
PARK AEROSPACE CORP	5,595
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
PATRICK INDUSTRIES INC	6,925
PATRICK INDUSTRIES INC	15,683
PATTERSON COS INC	12,200
PATTERSON-UTI ENERGY INC	62,581
PAYCHEX INC	23,846
PAYCOM SOFTWARE INC	3,472
PAYLOCITY HOLDING CORP	5,800
PAYONEER GLOBAL INC. COMMON	57,184
PAYPAL HLDGS INC	87,944

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
PAYPAL HLDGS INC	128,041
PBF ENERGY INC	15,500
PBF ENERGY INC	8,717
PC CONNECTION INC	3,000
PDC ENERGY INC	13,300
PDC ENERGY INC	69,938
PDC ENERGY INC	33,290
PDF SOLUTIONS INC	8,508
PEBBLEBROOK HOTEL TRUST	17,607
PEBBLEBROOK HOTEL TRUST	86,220
PENN NATIONAL GAMING INC	22,396
PENN NATIONAL GAMING INC	32,961
PENN VIRGINIA CORP	5,745
PENNANT GROUP INC	7,827
PENNYMAC MORTGAGE INVESTMENT	27,800
PENTAIR PLC	11,971
PENUMBRA INC	5,400
PENUMBRA INC	24,538
PEPSICO INC	104,949
PERDOCEO EDUCATION CORP	19,644
PERFICIENT INC	9,996
PERFICIENT INC	22,909
PERFORMANCE FOOD GROUP CO	20,700
PERFORMANCE FOOD GROUP CO	25,918
PERKINELMER INC	9,171
PERRIGO CO PLC	19,000
PETMED EXPRESS INC	6,150
PETROLEO BRASILEIRO S A BR	1,034,560
PFIZER INC	426,793
PFIZER INC	288,236
PGT INC	17,309
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
PHILLIPS EDISON & CO	76,078
PHOTRONICS INC	17,832
PHYSICIANS REALTY TRUS	32,000
PILGRIMS PRIDE CORP NEW	6,400
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	12,151
POLARIS INDUSTRIES INC	8,258
POOL CORP	2,789
PORTLAND GENERAL ELECTRIC CO	13,200
POST HOLDINGS INC	7,685
POTLATCHDELTIC CORP	11,424
POWELL INDUSTRIES INC	2,100
POWER INTEGRATIONS INC	8,100
POWER INTEGRATIONS INC	1,224
POWER INTEGRATIONS INC	27,374
POWERSCHOOL HLDGS	20,500
PPG INDUSTRIES INC	17,315
PPG INDUSTRIES INC	63,404
PPL CORP	54,367
PRA GROUP INC COM	11,282
PREFERRED BANK	4,300
PRESTIGE BRANDS HOLDINGS INC	14,200
PRICE T ROWE GROUP INC	16,582
PRICESMART INC	7,246
PRIMERICA INC	5,336
PRINCIPAL FINANCIAL GROUP	17,640
PROASSURANCE CORP	14,335

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022***

Domestic & International Equities

Description	Shares / Units
PROCTER & GAMBLE	181,714
PROCTER & GAMBLE	108,705
PROG HOLDINGS INC	14,513
PROGENICS PHARMACEUTICALS IN	17,400
PROGRESS SOFTWARE CORP	12,657
PROGRESSIVE CORP OHIO	44,480
PROGRESSIVE CORP OHIO	177,400
PROGRESSIVE CORP OHIO	73,494
PROGYNY INC	9,949
PROLOGIS INC	70,208
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	82,813
PTC THERAPEUTICS INC	27,466
PUBLIC SERVICE ENTERPRISE IN	50,473
PUBLIC STORAGE INC	12,014
PULTE GROUP	18,331
PULTE HOMES INC	357,900
PVH CORP	8,567
Q2 HOLDINGS INC	57,109
QORVO INC	7,851
QUAKER CHEMICAL CORP	3,740
QUALCOMM INC	85,399
QUALCOMM INC	194,060
QUALCOMM INC	155,670
QUALCOMM INC	199,200
QUALCOMM INC	63,495
QUALYS INC	4,700
QUANEX BLDG PRODS CORP	9,569

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
QUANTA SERVICES INC	10,665
QUEST DIAGNOSTICS INC	8,639
QUIDELORTHO CORP	7,700
QUINSTREET INC	16,100
R1 RCM INC	18,000
RADNET INC	14,116
RALPH LAUREN CORP	3,432
RAMBUS INC	32,312
RANDSTAD NV	109,700
RANGE RESOURCES CORP	34,800
RANGE RESOURCES CORP	2,062
RAYMOND JAMES FINANCIAL INC	14,134
RAYONIER ADVANCED MATLS INC	20,266
RAYONIER INC	20,733
RAYTHEON TECHNOLOGIES CORP	112,282
RAYTHEON TECHNOLOGIES CORP	275,000
RAYTHEON TECHNOLOGIES CORP	119,575
RE/MAX HOLDINGS INC	5,213
READY CAPITAL CORP	29,474
REALOGY HOLDINGS CORP	32,800
REALTY INCOME CORP	46,963
RECURSION PHARMACEUTICALS IN	147,758
REDFIN CORP	186,756
REDWOOD TRUST INC	31,500
REGAL BELOIT CORP	9,357
REGAL BELOIT CORP	58,600
REGENCY CENTERS CORP	11,036
REGENERON PHARMACEUTICALS IN	8,154
REGENERON PHARMACEUTICALS IN	13,796
REGENXBIO INC	10,876
REGIONS FINANCIAL CORP	67,502
REINSURANCE GROUP OF AMERICA	9,316
RELIANCE STEEL & ALUMINUM	8,592
RENAISSANCERE HOLDINGS LTD	6,188
RENASANT CORP	15,500
RENT A CENTER INC	15,325

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
REPAY HLDGS CORP	34,050
REPLIGEN CORP	7,300
REPLIMUNE GROUP INC	17,697
REPSOL YPF SA SP A	1,288,840
REPSOL YPF SA SP A	201,800
REPUBLIC SERVICES INC	15,177
RESIDEO TECHNOLOGIES INC	42,040
RESMED INC	11,134
RESOURCES CONNECTION INC	9,180
RETAIL OPPORTUNITY INVESTMEN	36,034
REVANCE THERA INC	46,089
REVOLUTION MEDICINES INC	42,688
REX AMERICAN RESOURCES CORP	5,019
REXFORD INDUSTRIAL REALTY IN	24,200
REXFORD INDUSTRIAL REALTY IN	36,967
RH	2,800
RIO TINTO ADR	251,920
RIO TINTO ADR	335,060
RIVIAN AUTOMOTIVE INC COMMON	66,046
RLI CORP	5,700
ROADRUNNER TRANSN SYS INC	164
ROBERT HALF INTL INC	7,906
ROBERT HALF INTL INC	234,360
ROBERT HALF INTL INC	28,194
ROBLOX CORPORATION CL A	116,980
ROCHE HOLDING LTD	380,000
ROCKWELL AUTOMATION INC	8,628
ROGERS CORP	5,402
ROKU INC	26,411
ROKU INC	70,331
ROLLINS INC	15,971
ROPER TECHNOLOGIES INC	7,826
ROSS STORES INC	25,759
ROSS STORES INC	127,822
ROYAL CARIBBEAN CRUISES LTD	16,680
ROYAL DUTCH SHELL PLC ADR	418,290

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
ROYAL DUTCH SHELL PLC ADR	461,580
ROYAL GOLD INC	9,341
RPC INC	24,063
RPM INTERNATIONAL INC	18,292
RPT REALTY	23,269
RUSH ENTERPRISES INC	18,666
RUTH'S HOSPITALITY GROUP INC	8,962
RXO INC	16,300
RXO INC	4,200
RYDER SYSTEM	7,261
RYMAN HOSPITALITY PPTYS INC	23,365
S&P GLOBAL INC	25,908
S&P GLOBAL INC	38,306
S&T BANCORP INC	10,700
SABR CORP	77,580
SABRA HEALTH CARE REIT	29,752
SAFEHOLD INC	5,701
SAFETY INSURANCE GROUP INC	4,168
SAGE THERA INC	24,998
SAGE THERAPEUTICS INC	47,739
SAIA INC	3,500
SALESFORCE.COM	75,665
SALESFORCE.COM	115,462
SALESFORCE.COM	70,685
SALESFORCE.COM	47,619
SALLY BEAUTY HLDG	31,913
SANA BIOTECHNOLOGY INC	112,667
SANMINA CORP	16,688
SANOFI AVENTIS	188,760
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	175,732

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
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	17,718
SEAGATE TECHNOLOGY HOLDINGS	14,804
SEAGATE TECHNOLOGY HOLDINGS	327,960
SEAGATE TECHNOLOGY HOLDINGS	48,390
SEAGEN INC	36,193
SEALED AIR CORP	10,593
SEI INVESTMENTS CO	14,705
SELECT MEDICAL HLDGS CORP	31,060
SELECTIVE INSURANCE GROUP	8,500
SEMPRA ENERGY	23,901
SEMPRA ENERGY	50,190
SEMTECH CORP	16,708
SENECA FOODS CORP	1,613
SENSIENT TECHNOLOGIES CORP	6,175
SERVICE CORP INTL	22,947
SERVICE PROPERTIES TRUST	47,685
SERVICENOW INC	15,377
SERVICENOW INC	41,828
SERVISFIRST BANCSHARES INC	14,121
SHAKE SHACK INC	11,199
SHENANDOAH TELECOMMUNICATION	14,447
SHERWIN WILLIAMS	17,761
SHERWIN WILLIAMS	35,562
SHIFT4 PAYMENTS INC	20,267
SHIFT4 PMTS INC	98,614
SHIONOGI & CO LTD	767,860
SHOALS TECH GRP INC	42,110
SHOCKWAVE MEDICAL INC	5,099
SHOE CARNIVAL INC	5,600
SHOPIFY INC	431,918

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
SHUTTERSTOCK INC	6,984
SIGNATURE BANK	4,402
SIGNET JEWELERS INC	13,435
SILGAN HOLDINGS INC	11,826
SILGAN HOLDINGS INC	119,478
SILICON LABORATORIES INC	4,848
SIMMONS FIRST NATIONAL CORP	37,034
SIMON PROPERTY GROUP 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	20,660
SJW GROUP COMMON STOCK	8,254
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	6,342
SLM CORP	35,562
SLM CORP	995,884
SLM CORP	147,721
SM ENERGY CO	35,388
SMART GLOBAL HOLDINGS INC	14,443
SMUCKER J M CO	7,816
SNAP INC	542,972
SNAP INC CL A	223,660
SNAP ON INC	3,834
SNOWFLAKE INC	46,723
SNOWFLAKE INC	37,607
SOCIEDAD QUIMICA Y MINERA DE	93,000
SOCIEDAD QUIMICA Y MINERA DE	136,000
SOLAREEDGE TECHNOLOGIES INC	104
SOLAREEDGE TECHNOLOGIES INC	4,110
SONIC AUTOMOTIVE INC	5,356

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
SONOCO PRODUCTS CO	13,373
SONOS INC COMMON STOCK	37,000
SONY CORP JA ADR	82,600
SOTERA HEALTH COMPANY COMMON	14,075
SOUTH JERSEY INDUSTRIES	35,405
SOUTH STATE CORP	22,165
SOUTHERN CO	80,836
SOUTHSIDE BANCSHARES INC	8,955
SOUTHWEST AIRLINES	42,724
SOUTHWEST GAS CORP	8,706
SOUTHWEST GAS CORP	19,186
SOUTHWESTERN ENERGY CO	155,200
SOUTHWESTERN ENERGY CO	64,492
SOVOS BRANDS INC	126,846
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	340,528
SPIRIT REALTY CAPITAL INC	19,300
SPLUNK INC	94,681
SPROUTS FARMERS MARKET INC	15,195
SPS COMMERCE	10,146
SPX TECHNOLOGIES INC	12,571
SPX TECHNOLOGIES INC	35,700
STAAR SURGICAL CO	6,300
STANDARD BK GROUP LTD	1,220,040
STANDARD MOTOR PRODUCTS INC	5,054
STANDEX INTERNATIONAL CORP	3,455
STANLEY BLACK & DECKER	11,759
STARBUCKS CORP	87,254
STARBUCKS CORP	87,700
STATE STREET CORP	27,955
STEEL DYNAMICS INC	10,861
STEEL DYNAMICS INC	12,900

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
STEEL DYNAMICS INC	64,863
STELLAR BANCORP INC	12,948
STEM INC	101,088
STEPAN CO	6,169
STERICYCLE INC	13,050
STERIS PLC	7,198
STEVEN MADDEN	22,421
STEWART INFORMATION SERVICES	8,282
STIFEL FINANCIAL CORP	15,029
STIFEL FINANCIAL CORP	43,032
STONEX GROUP INC	4,964
STORE CAPITAL CORP	37,600
STRATEGIC ED INC	6,478
STRIDE INC COMMON STOCK	11,742
STRYKER CORP	25,604
STURM RUGER & CO INC	5,124
SUMMIT HOTEL PROPERTIES INC	30,877
SUN COUNTRY AIRLINES HOLDING	8,900
SUN LIFE FINL INC	222,660
SUNCOKE ENERGY INC	24,100
SUNPOWER CORP	12,400
SUNRUN INC	28,000
SUNSTONE HOTEL INVESTORS INC	61,275
SUPER MICRO COMPUTER INC	5,100
SUPERNUS PHARMACEUTICALS INC	14,981
SURMODICS INC	4,040
SVB FINANCIAL GROUP	4,388
SWEETGREEN INC	280,900
SWEETGREEN INC	106,904
SYLVAMO CORPORATION COMMON S	9,536
SYNAPTICS INC	5,620
SYNAPTICS INC	33,659
SYNCHRONY FINL	36,461
SYNCHRONY FINL	615,570
SYNDAX PHARMACEUTICALS INC	40,734
SYNEOS HEALTH INC	14,123

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
SYNEOS HEALTH INC	35,064
SYNNEX CORP	6,052
SYNOPSYS INC	11,632
SYNOVUS FINANCIAL CORP	20,500
SYNOVUS FINANCIAL CORP	46,703
SYSCO CORP	38,743
T MOBILE US INC	45,774
TAIWAN SEMICONDUCTOR ADR	85,390
TAKE-TWO INTERACTIVE SOFTWARE	11,494
TAKE-TWO INTERACTIVE SOFTWARE	63,353
TALOS ENERGY INC	18,840
TANDEM DIABETES CARE INC	8,400
TANGER FACTORY OUTLET CENTER	30,217
TAPESTRY INC	18,496
TAPESTRY INC	626,900
TAPESTRY INC	591,000
TARGA RES CORP	16,700
TARGA RESOURCES CORP	93,332
TARGET CORP	35,261
TAYLOR MORRISON HOME CORP	16,100
TE CONNECTIVITY LTD	23,668
TE CONNECTIVITY LTD	162,590
TECHTARGET INC	7,849
TEGNA INC	29,701
TELEDYNE TECHNOLOGIES	3,375
TELEFLEX INC	3,326
TELEFLEX INC	19,687
TELEPHONE & DATA SYS INC	28,844
TEMPUR SEALY INTERNATIONAL,	25,220
TENET HEALTHCARE CORP	14,985
TENNANT CO	5,311
TERADATA CORP	14,544
TERADATA CORP	49,140
TERADYNE INC	11,678
TEREX CORP	9,546
TESLA INC	202,543

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
TESLA INC	36,000
TESLA INC	10,916
TESLA INC	87,072
TETRA TECHNOLOGIES INC	7,300
TEXAS CAPITAL BANCSHARES INC	7,302
TEXAS INSTRUMENTS INC	69,483
TEXAS INSTRUMENTS INC	68,815
TEXAS ROADHOUSE INC	9,461
TEXAS ROADHOUSE INC	29,205
TEXTRON INC	15,861
THE CHEFS'S WAREHOUSE INC	9,200
THE ENSIGN GROUP INC	15,976
THE GREENBRIER COS INC	10,273
THE ODP CORP	12,356
THE SIMPLY GOOD FOODS CO	23,800
THE SIMPLY GOOD FOODS CO	55,724
THE ST. JOE COMPANY	9,500
THE TRADE DESK	354,900
THERMO ELECTRON CORP	29,793
THERMO ELECTRON CORP	20,603
THOR INDUSTRIES INC	7,730
THOR INDUSTRIES INC	15,736
THRYV HOLDINGS INC COMMON ST	8,863
TIDEWATER INC NEW	794
TIDEWATER INC NEW	859
TIMKEN CO	9,497
TIMKENSTEEL CORP	10,851
TITAN INTERNATIONAL INC	15,017
TIVITY HEALTH INC	1
TJX COS INC	89,097
TJX COS INC	175,691
TOKYO ELECTRON LTD	154,610
TOKYO ELECTRON LTD	40,700
TOLL BROTHERS INC	15,565
TOMPKINS FINANCIAL CORP	3,431
TOOTSIE ROLL INDUSTRIES	4,944

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
TOPBUILD CORP	4,500
TORO CO	14,469
TOTAL SA	352,080
TOTAL SA	466,790
TRACTOR SUPPLY CO	8,075
TRANE TECHNOLOGIES PLC	17,142
TRANSDIGM GROUP INC	3,929
TRANSUNION	33,901
TRAVEL + LEISURE CO	11,500
TRAVELERS COS INC/THE	17,646
TREDEGAR CORP	9,442
TREEHOUSE FOODS INC	14,567
TREX CO INC	15,700
TRI POINTE HOMES, INC.	28,718
TRIMBLE NAVIGATION LIMITED	18,147
TRINITY INDUSTRIES	23,692
TRINSEO PLC	10,600
TRIPADVISOR INC	12,900
TRIUMPH BANCORP INC	6,400
TRIUMPH BANCORP INC	32,289
TRIUMPH GROUP INC	18,105
TRIUMPH GROUP INC-27	5,432
TRUEBLUE INC	10,088
TRUIST FINANCIAL CORP	100,866
TRUPANION INC	10,138
TRUSTCO BANK CORP	5,518
TRUSTMARK CORP	17,698
TTEC HLDGS INC	5,189
TTM TECHNOLOGIES INC	29,537
TWILIO INC	85,075
TWO HARBORS INVESTMENT CORP	24,829
TYLER TECHNOLOGIES INC	2,983
TYSON FOODS INC CL A	21,276
U.S. SILCA HOLDINGS INC	21,880
UBS ALL COUNTRY WORLD	5,754,818
UBS COLLECTIVE INVESTMENT TR	3,164,305

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
UBS GROUP AG	1,188,250
UBS GROUP AG	173,000
UDR INC	22,213
UFP INDUSTRIES INC	17,805
UGI CORP	29,664
UGI CORP	76,849
ULTA BEAUTY INC	3,797
ULTRA CLEAN HLDS INC	13,665
ULTRAGENYX PHARMACEU	58,888
UMB FINANCIAL CORP	5,892
UMPQUA HOLDINGS CORP	29,791
UNDER ARMOUR INC	26,064
UNDER ARMOUR INC CL A	28,474
UNIFIRST CORP/MA	4,363
UNION PACIFIC CORP	47,488
UNION PACIFIC CORP	50,180
UNIQURE N.V. COMMON STOCK	12,100
UNISYS CORP	17,800
UNITED BANKSHARES INC	19,057
UNITED COMMUNITY BANKS	29,997
UNITED CONTL HLDGS INC	24,249
UNITED FIRE GROUP INC	6,235
UNITED NATURAL FOOD INC	16,100
UNITED PARCEL SERVICE CL B	55,654
UNITED RENTALS INC	5,136
UNITED RENTALS INC	57,284
UNITED RENTALS INC	104,380
UNITED STATES STEEL CORP	33,615
UNITED THERAPEUTICS	31,625
UNITED THERAPEUTICS CORP	6,429
UNITEDHEALTH GROUP INC	71,129
UNITEDHEALTH GROUP INC	56,022
UNITEDHEALTH GROUP INC	57,970
UNITEDHEALTH GROUP INC	54,264
UNITEDHEALTH GROUP INC	44,293
UNITI GROUP INC	68,573

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
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 HEALTH SERVICES-B	133,000
UNIVERSAL INSURANCE HOLDINGS	10,700
UNUM GROUP	26,600
URAN EDGE PROPERTIES	33,951
URBAN OUTFITTERS INC	17,421
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
VALARIS PLC	1
VALARIS PLC	45,799
VALE SA	875,190
VALE SA	191,000
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	11,547
VAXCYTE INC	18,970
VECTOR GROUP LTD	41,000
VEECO INSTRUMENTS INC	13,954
VENTAS INC	28,497
VEOLIA ENVIRONNEMENT SA	263,470
VERACYTE INC	21,690
VERICEL CORP	13,000
VERISIGN INC	7,140

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
VERISIGN INC	21,841
VERISK ANALYTICS INC	11,642
VERITEX HOLDINGS INC	15,621
VERITIV CORP	4,024
VERIZON COMMUNICATIONS	319,369
VERIZON COMMUNICATIONS	205,990
VERRA MOBILITY CORP	148,234
VERTEX PHARMACEUTICALS INC	19,502
VERTEX PHARMACEUTICALS INC	38,825
VERTEX PHARMACEUTICALS INC	52,169
VERTEX PHARMACEUTICALS INC	33,825
VF CORP	23,484
VIACOMCBS INC	42,869
VIAD CORP	5,959
VIASAT INC	9,987
VIATRIS INC	87,274
VIAVI SOLUTIONS INC	65,782
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	980,390
VIPSHOP HLDGS LTD	316,600
VIR BIOTECHNOLOGY INC COMMON	20,900
VIRTUS INVESTMENT PARTNERS I	2,044
VISA INC	126,196
VISA INC	140,556
VISA INC	91,495
VISHAY INTERTECHNOLOGY INC	20,487
VISTA OUTDOOR INC	16,328
VISTEON CORP	4,200
VISTEON CORP	30,304
VISTEON CORP	12,379
VIZIO HOLDING CORP-A	175,595
VMWARE INC	90,952
VONTIER CORP	23,080

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
VORNADO REALTY TRUST	5,400
VORNADO REALTY TRUST	11,572
VOYA FINL INC	13,900
VULCAN MATERIALS CO	9,677
WABASH NATIONAL CORP	14,004
WABTEC CORP	13,830
WABTEC CORP	66,842
WALGREENS BOOTS ALLIANCE INC	51,699
WALKER & DUNLOP INC	8,877
WAL-MART STORES INC	108,396
WARNER BROS DISCOVERY INC	163,905
WARRIOR MET COAL INC	14,600
WASHINGTON FEDERAL INC	9,228
WASHINGTON REIT	24,500
WASTE MANAGEMENT INC	28,350
WATERS CORP	4,624
WATSCO INC	4,652
WATSCO INC	13,307
WATSCO INC	31,457
WATTS WATER TECHNOLOGIES INC	3,800
WAYFAIR INC	59,906
WAYFAIR INC	98,798
WD-40 CO	3,895
WEBSTER FINANCIAL CORP	25,072
WEBSTER FINANCIAL CORP	43,642
WEC ENERGY GROUP INC	23,410
WELLS FARGO & CO	288,444
WELLS FARGO & CO	303,789
WELLTOWER INC	35,237
WENDY'S CO	23,997
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	33,790

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022***

Domestic & International Equities

Description	Shares / Units
WESTERN DIGITAL CORP	22,098
WESTERN UNION CO	52,624
WESTLAKE CHEMICALS	5,000
WESTROCK CO	18,871
WEX INC	6,299
WEX INC	52,370
WEX INC	6,901
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	606,440
WILLIAMS COS	682,451
WILLIAMS SONOMA INC	9,734
WILLIS TOWERS	8,105
WILLIS TOWERS	12,300
WILLSCOT MOBILE MINI	46,084
WINGSTOP INC	4,400
WINGSTOP INC	16,885
WINNEBAGO INDUSTRIES INC	9,570
WINTRUST FINANCIAL CORP	8,627
WISDOMTREE INVESTMENTS INC	32,193
WOLFSPEED INC	17,470
WOLVERINE WORLD WIDE INC	23,211
WOODSIDE ENERGY GROUP LTD	121,100
WOODWARD INC	8,486
WORKDAY INC	30,408
WORKDAY INC	43,275
WORLD ACCEPTANCE CORP	1,172
WORLD FUEL SERVICES CORP	18,910
WORLD WRESTLING ENTMT INC	6,100
WORLD WRESTLING ENTMT INC	208,001
WORTHINGTON INDUSTRIES	4,251
WSFS FINANCIAL CORP	18,695

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Domestic & International Equities

Description	Shares / Units
WW INTERNATIONAL INC	20,400
WYNDHAM HOTELS & RESORTS INC	11,964
WYNN RESORTS LTD	7,373
XCEL ENERGY INC	41,596
XENCOR INC	17,208
XENIA HOTELS & RESORTS INC	33,096
XEROX HOLDINGS CORP	15,900
XPEL INCORPORATION COMMON ST	5,655
XPERI INC	12,080
XPO LOGISTICS INC	16,300
XYLEM INC	12,986
YELP INC	19,800
YETI HOLDINGS INC	12,200
YETI HOLDINGS INC	122,984
YETI HOLDINGS INC	42,532
YUM BRANDS INC	20,863
ZEBRA TECHNOLOGIES CORP CL A	3,882
ZENTALIS PHARM INC	29,865
ZIFF DAVIS INC	6,636
ZIFF DAVIS INC	21,930
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	650,170
ZUMIEZ INC	5,800
ZURN WATER SOLUTIONS CORP	100,590
ZYNEX INC	4,290

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022***

Fixed Income

Description	Par Amount
3M COMPANY	2,000,000
7-11 INC	280,000
7-ELEVEN INC	3,561,000
ABBVIE INC	550,000
ABBVIE INC	1,290,000
ABBVIE INC	1,100,000
ABBVIE INC	2,834,000
ABMT	204,312
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	295,000
AERCAP IRELAND CAP/GLOBA	4,175,000
AGILENT TECHNOLOGIES INC	640,000
AGILENT TECHNOLOGIES INC	770,000
ALABAMA FEDERAL AID HIGHWAY	1,500,000
ALAMEDA CNTY CA	1,340,000
ALBEMARLE CORP	300,000
ALCON FINANCE CORP	3,157,000
ALEXANDRIA REAL ESTATE	730,000
ALEXANDRIA REAL ESTATE	490,000
ALIBABA	1,000,000
ALLIANT ENERGY FINANCE	810,000
ALLINA HEALTH SYSTEM	635,000
ALLSTATE CORPORATION	2,998,000
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
AMERICAN EXPRESS	1,270,000
AMERICAN EXPRESS	400,000
AMERICAN EXPRESS	380,000

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022***

Fixed Income

Description	Par Amount
AMERICAN EXPRESS CO	2,000,000
AMERICAN EXPRESS CO	5,500,000
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	200,000
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	2,548,000
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	5,000,000
APPLE INC	2,000,000
APPLE INC	3,000,000
APPLE INC	1,500,000
APPLE INC	2,269,000
APPLE INC 5/3/23	5,000,000
APPLE INC 5/4/43	1,000,000
APPLE INC.	2,000,000
APPLE INC.	3,000,000
APPLIED MATERIAL	3,750,000
APPLIED MATERIAL	1,250,000
APPLIED MATERIAL	1,250,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
APPLIED MATERIAL	3,750,000
ARCHER-DANIELS	500,000
ARES CAPITAL CORP	3,782,000
ASHTED CAPITAL INC	3,150,000
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
AT&T INC	1,823,000
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	2,775,000
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
BANK OF AMERICA FUNDING CORP	310,000
BANK OF AMERICA FUNDING CORP	310,000
BANK OF AMERICA FUNDING CORP	320,000
BANK OF MONTREAL	270,000
BANK OF MONTREAL	3,174,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
BANK OF NOVA SCOTIA	370,000
BANK OF NOVA SCOTIA	630,000
BANK OF NOVA SCOTIA	600,000
BANK OF NOVA SCOTIA	4,936,000
BANK OF NY MELLON CORP	470,000
BANK OF NY MELLON CORP	700,000
BANK OF NY MELLON CORP	2,854,000
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	2,427,000
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	156,000
BECTON DICKINSON	2,221,000
BECTON DICKINSON AND CO	250,000
BEECHWOOD KY ISD	2,000,000
BELLEVUE	515,000
BEMIS COMPANY INC	3,211,000
BENCHMARK MORTGA2018B8	4,040,000
BENCHMARK MORTGA2021B25	11,333,000
BERKSHIRE HATHAWAY	4,000,000
BERKSHIRE HATHAWAY	12,000,000
BERKSHIRE HATHAWAY	6,000,000
BERKSHIRE HATHAWAY	3,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
BERKSHIRE HATHAWAY ENERGY	8,000,000
BERKSHIRE HATHAWAY ENERGY	5,000,000
BERKSHIRE HATHAWAY INC	2,000,000
BERKSHIRE HATHAWAY INC	2,351,000
BEXAR CNTY TX	1,085,000
BLACK HILLS CORP	1,200,000
BLACKSTONE HOLDINGS FINANCE,	1,000,000
BMW US CAPITAL LLC	3,500,000
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	1,100,000
BNP PARIBAS	1,180,000
BNP PARIBAS	630,000
BOARDWALK PIPELINES LLC	2,650,000
BOEING CO	970,000
BOEING CO	420,000
BOEING CO	565,000
BOEING CO	2,102,000
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 NETHERLANDS	1,935,000
BRITISH TELECOMMUNICATIO	3,740,000
BROADCOM INC	4,439,000
BROWN FORMAN CORP	2,100,000
BROWN-FORMAN CORP	5,000,000
BROWN-FORMAN CORP	3,297,000
BROWN-FORMAN CORP	4,600,000
BROWN-FORMAN CORP	1,110,000

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022***

Fixed Income

Description	Par Amount
BROWN-FORMAN CORP	2,000,000
BROWN-FORMAN CORP.	2,000,000
BROWN-FORMAN CORP.	1,000,000
BRUNSWICK CORP	2,961,000
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 NORTHERN SANTA FE	2,000,000
BURLINGTON NOTHERN SANTA FE	2,000,000
BWAY MORTGAGE TRUST	0
CALIFORNIA MUNI FIN AUTH-FBI	3,410,000
CAMPBELL UNION HIGH SCHOOL	1,265,000
CANADIAN NATIONAL RESOURCES	700,000
CANADIAN NATL RESOURCES	2,187,000
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
CARLISLE CO KY SD FIN CORP	1,840,000
CARRIER GLOBAL CORP	1,430,000
CARRIER GLOBAL CORP	2,201,000
CATERPILLAR INC	1,000,000
CATERPILLAR INC	1,500,000
CATERPILLAR INC	5,000,000
CATERPILLAR INC	2,000,000
CATERPILLAR INC	2,500,000
CELANESE US HOLDINGS LLC	3,430,000
CENOVUS ENERGY INC	2,585,000
CENTERPOINT ENER HOUSTON	270,000
CENTERPOINT ENERGY RES	930,000
CENTRL OH SOL WST AUTH	1,410,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
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	1,400,000
CHARTER COMM OPT LLC/CAP	560,000
CHARTER COMM OPT LLC/CAP	3,024,000
CHENIERE ENERGY INC	3,694,000
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	2,606,000
CITIGROUP	3,000,000
CITIGROUP COMMERCIAL MORTGAG	1,572,641
CITIGROUP INC	490,000
CITIGROUP INC 6/1/25	2,000,000
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	410,000
CITIZENS BANK NA/RI	730,000
CITIZENS BANK NA/RI	250,000
CITIZENS BANK NA/RI	3,298,000
CITY OF AURORA CO WATER REVE	1,160,000
CITY OF CASA GRANDE AZ	2,025,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
CITY OF OWENSBORO KY	1,315,000
CITY OF PADUCAH KY	1,080,000
CLARK CO KY SDFC	2,000,000
CLEVELAND CLINIC FOUND	700,000
CLEVELAND ELEC ILLUM	3,178,000
CME GROUP INC	3,650,000
CMS ENERGY CORP	3,282,000
CNH INDUSTRIAL CAPITAL L	4,046,000
CNH INDUSTRIAL NV	350,000
COCA-COLA CO	5,000,000
COCA-COLA CO	3,000,000
COMCAST CORP	1,234,000
COMCAST CORP	2,552,000
COMCAST CORPORATION	832,000
COMCAST CORPORATION	1,250,000
COMERICA BANK	550,000
COMM	2,810,000
COMM MORTGAGE TRUST	594,210
COMM MORTGAGE TRUST	2,350,000
COMM MORTGAGE TRUST	1,830,000
COMMONSPIRIT HEALTH	435,000
COMMONSPIRIT HEALTH	2,691,000
CONOCOPHILLIPS COMPANY	385,000
CONSTELLATION BRANDS INC	500,000
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

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022***

Fixed Income

Description	Par Amount
CRANE CO	1,000,000
CREDIT SUISSE GROUP AG	370,000
CREDIT SUISSE GROUP AG	660,000
CREDIT SUISSE GROUP AG	1,000,000
CREDIT SUISSE NEW YORK	3,114,000
CRH AMERICA FINANCE INC	590,000
CRH AMERICA INCORPORATED	650,000
CROWN CASTLE INTL CORP	5,000,000
CROWN CASTLE INTL CORP	3,349,000
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	100,000
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	1,352,000
DUKE ENERGY PROGRESS INC	2,516,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
DUKE ENERGY PROGRESS LLC	660,000
DUKE UNIVERSITY	2,250,000
DUKE UNIVERSITY HEALTH	640,000
EATON CORP	350,000
ECMC GROUP STUDENT LOAN TRUS	1,062,468
ECOLAB INC	230,000
ECOLAB INC	1,109,000
ECOLAB INC 12/8/41	136,000
EDISON INTERNATIONAL	2,328,000
ELECTRICITE DE FRANCE	3,185,000
ELI LILLY & CO	2,286,000
EMERSON ELECTRIC CO	500,000
EMERSON ELECTRIC COMPANY	435,000
EMERSON ELECTRIC COMPANY	380,000
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
EQUIFAX INCORPORATED	580,000
EQUIFAX INCORPORATED	250,000
EQUIFAX INCORPORATED	580,000
EQUIFAX INCORPORATED	230,000
EQUINIX INC	2,668,000
ESTEE LAUDER CO INC	1,000,000
EVERGY METRO	1,520,000
EVERGY MISSOURI WEST INC	540,000
EXELON CORPORATION	210,000
EXPERIAN FINANCE PLC	210,000
EXPERIAN FINANCE PLC	1,200,000
EXPORT IMPORT BK UNITED	424,911
EXTRA SPACE STORAGE LP	190,000
EXXON MOBIL	3,000,000
EXXON MOBIL	1,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
EXXON MOBIL CORPORATION	1,000,000
FANNIE MAE	3,408,582
FANNIE MAE	3,571,339
FANNIE MAE	1,055,725
FANNIE MAE	769,222
FANNIE MAE	872,213
FANNIE MAE	1,549,291
FANNIE MAE	1,927,179
FANNIE MAE	1,520,000
FANNIE MAE	3,020,000
FANNIE MAE 30 YR.	1,247,565
FANNIE MAE 30 YR. (#2)	831,501
FANNIE MAE POOL	1,453,418
FANNIE MAE POOL	2,886,916
FANNIE MAE POOL	448,931
FANNIE MAE POOL	2,590,715
FANNIE MAE POOL	915,614
FANNIE MAE POOL	1,598,599
FANNIE MAE POOL	1,132,881
FANNIE MAE POOL	852,555
FANNIE MAE POOL	1,924,694
FANNIE MAE POOL	1,349,025
FANNIE MAE POOL	5,916,785
FANNIE MAE POOL	1,146,000
FANNIE MAE POOL	3,481,309
FANNIE MAE POOL	884,534
FANNIE MAE POOL	693,112
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	3,183,000
FFCB BONDS 7/26/27	5,000,000
FG A84158	109,422
FG G04388	163,983
FGLMC	239,388

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
FHLMC (GOLD) POOL # A42105	119,733
FHLMC (GOLD) POOL # A47480	35,463
FHLMC (GOLD) POOL # FGP28000	688,796
FHLMC (GOLD) POOL # G08122	74,301
FHLMC POOL # A34672 (MTGS KY	69,701
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
FMC CORP	580,000
FMC CORP	1,280,000
FN 932227	39,186
FN AM8949	4,849,651
FN AN2007	3,699,015
FN AN2007	3,699,015
FN AN3706	7,038,303
FN AN7825	4,568,207
FN AN8258	4,938,068
FN BL5028	3,304,974
FN BL5028	3,777,113
FN BL5028	5,665,670
FN BS6908	5,000,000
FN BS6908	5,500,000
FNMA	3,400,000
FNMA	3,780,844
FNMA	1,690,000
FNMA	2,790,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
FNMA	1,110,000
FNMA AN0918	4,514,208
FNMA BONDS	4,000,000
FNMA POOL # 124921	1,336
FNMA POOL # 251752	1,999
FNMA POOL # 254688	519
FNMA POOL # 254688	222
FNMA POOL # 256089	311,672
FNMA POOL # 256181	73,327
FNMA POOL # 313644	12,057
FNMA POOL # 456258	21,609
FNMA POOL # 457075	28,618
FNMA POOL # 521220	11,792
FNMA POOL # 755598	95,959
FNMA POOL # 755598	95,959
FNMA POOL # 763651	39,673
FNMA POOL # 763651	39,673
FNMA POOL # 902823	72,408
FNMA POOL # 942887	64,572
FNMA POOL # 944608	57,268
FNMA POOL AN0502	1,502,691
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	4,999,531
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	1,387,081
FREDDIE MAC - SCRT	957,847
FREDDIE MAC - SCRT	569,789
FREDDIE MAC 55 - UMBS	634,917
FREDDIE MAC 55 - UMBS	852,609

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
FREDDIE MAC 55 - UMBS	1,719,324
FREDDIE MAC 55 - UMBS	1,389,119
FREDDIE MAC 55 - UMBS	1,349,309
FREDDIE MAC GOLD POOL	280,358
FREDDIE MAC GOLD POOL	478,423
FRISCO TX INDEP SCH DIST	750,000
G@ BJ9649	760,075
GARFIELD/PITKIN/EAGLE CO SCH	815,000
GATX CORP	1,000,000
GATX CORP	2,600,000
GE HEALTHCARE HLDG	910,000
GENERAL DYNAMICS CORP	2,500,000
GENERAL DYNAMICS CORP	1,500,000
GENERAL DYNAMICS CORP	1,000,000
GENERAL MILLS INCORPORATED	730,000
GENERAL MOTORS CO	330,000
GENERAL MOTORS FINL CO	910,000
GENERAL MOTORS FINL CO	560,000
GENERAL MOTORS FINL CO	1,525,000
GENERAL MOTORS FINL CO	1,980,000
GEORGIA-PACIFIC LLC	1,000,000
GN 698276	60,345
GNMA MTG POOL # 417322	17,758
GNMA MTG POOL # 417322	13,056
GNMA MTG POOL # 448386	82,636
GNMA MTG POOL # 457859	90,945
GNMA MTG POOL # 486228	10,035
GNMA MTG POOL # 499991	27,934
GNMA MTG POOL # 539783	26,440
GNMA MTG POOL # 570491	32,262
GOLDMAN SACHS	4,000,000
GOLDMAN SACHS CAPITAL II	68,000
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

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022***

Fixed Income

Description	Par Amount
GOLDMAN SACHS GROUP INC	1,600,000
GOLDMAN SACHS GROUP INC	610,000
GOLDMAN SACHS GROUP INC	500,000
GOLDMAN SACHS GROUP INC	1,857,000
GOLDMAN SACHS GROUP INC	3,740,000
GOLDMAN SACHS GROUP INC	3,290,000
GRAYSON CO KY SDFC	1,920,000
GREAT RIVER ENERGY	8,074,925
GREAT RIVER ENERGY	4,037,463
GS MORTGAGE SECU2020GC47RUST	2,820,000
GS MORTGAGE SECURITIES TRUST	1,000,000
GS MORTGAGE SECURITIES TRUST	1,300,000
GSK CONSUMER HEALTHCARE	690,000
GSMS	1,210,000
GULFSTREAM NATURAL GAS	1,040,000
HALLIBURTON COMPANY	32,000
HALLIBURTON COMPANY	1,500,000
HARVARD UNIVERSITY	1,000,000
HAWAII ST	800,000
HCA INC	3,386,000
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	1,981,000
HOME DEPOT INC	5,000,000
HOME DEPOT INC	2,000,000
HOME DEPOT INC	3,000,000
HOME DEPOT INC.	5,500,000
HONDA MOTOR CO LTD	620,000
HONEYWELL INTERNATIONAL	2,000,000
HONEYWELL INTERNATIONAL	1,000,000
HONEYWELL INTERNATIONAL INC	2,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
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
HUNTINGTON NATIONAL BANK	250,000
HYUNDAI CAPITAL AMERICA	3,185,000
IBM CORP DEBS	6,000,000
IDA FAIRFAX COUNTY VA	825,000
ILLINOIS TOOL WORKS INC	5,000,000
IMPERIAL BRANDS FIN PLC	2,576,000
INDIANA ST FIN AUTH REVENUE	800,000
INDIANA ST FIN AUTH REVENUE	1,325,000
INDIANA UNIV REVENUES TXBL	1,050,000
INDIANAPOLIS IN LOC PUB IMP	5,000,000
INDIANAPOLIS PWR & LIGHT	540,000
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	3,371,000
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
JOHN DEERE CAPITAL	3,370,000
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	1,200,000
JPMORGAN CHASE & CO	1,370,000
JPMORGAN CHASE & CO	1,090,000
JPMORGAN CHASE & CO	440,000
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
JPMORGAN CHASE & CO	3,404,000
JPMORGAN CHASE & CO	3,646,000
KAISER FOUNDATION HOSPIT	780,000
KENTUCKY HIGHER EDUC ST LOAN	2,296,864
KENTUCKY PPTY & BLDGS COMM R	3,000,000
KENTUCKY PPTY & BLDGS COMM R	1,500,000
KENTUCKY PUBLIC TOLL REVENUE	6,080,000
KENTUCKY RURAL WATER FINANCE	765,000
KENTUCKY RURAL WATER FINANCE	790,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
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	1,400,000
KEY CORP	660,000
KIMCO REALTY COR	1,140,000
KINDER MORGAN INC/DELAWA	830,000
KING COUNTY PUBLIC HOSPITAL	1,535,000
KIRBY CORPORATION	2,000,000
KIRBY CORPORATION	3,000,000
KROGER CO	3,000,000
KROGER CO	3,000,000
KROGER CO	2,000,000
KROGER CO	3,000,000
KROGER CO	2,000,000
KROGER CO	1,838,000
KY STATE PROPERTY & BLDG COM	6,000,000
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	4,410,000
LEXINGTON FAYETTE COUNTY	4,000,000
LEXINGTON-FAYETTE URBAN COUN	7,580,000
LIBERTY MUTUAL GROUP	1,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
LINCOLN W HAYMARKET NE JT PU	1,000,000
LLOYDS BANKING GROUP PLC	3,232,000
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	760,000
LOWES COMPANIES	310,000
LOWES COMPANIES	620,000
LOWES COMPANIES	3,848,000
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	1,520,000
MAGALLANES INC	2,241,000
MAGALLANES INC	2,241,000
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	3,270,000
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
MASS INSTITUTE OF TECH	1,065,000
MASS MUTUAL GLOBAL FUNDING	400,000
MASS MUTUAL GLOBAL FUNDING	440,000
MASSACHUSETTS ST	500,000
MASSACHUSETTS ST	1,220,000
MASSACHUSETTS ST WTR RESOURC	1,000,000
MASTERCARD INC	1,200,000
MASTERCARD INC	1,000,000
MASTERCARD INC	4,000,000
MCCORMICK & CO	1,100,000
MCCORMICK & CO	3,926,000
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
MCKESSON CORP	3,000,000
MCKESSON CORP	5,000,000
MEMORIAL SLOAN-KETTERING	800,000
MERCEDES-BENZ FIN NA	2,835,000
MERCEDES-BENZ FIN NA	1,500,000
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	600,000
MICROCHIP TECHNOLOGY INC	3,870,000
MICRON TECHNOLOGY INC	2,122,000
MICRON TECHNOLOGY INC	580,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
MICROSOFT CORP	4,000,000
MICROSOFT CORP	5,000,000
MICROSOFT CORP	1,480,000
MID-AMERICA APARTMENTS	790,000
MID-AMERICA APARTMENTS	340,000
MID-AMERICA APARTMENTS	330,000
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
MISSOURI HIGHER EDUCATION LO	2,089,842
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	403,586
MOHAWK INDUSTRIES INC	2,884,000
MONDELEZ INTERNATIONAL	400,000
MONONGAHELA POWER CO	1,095,000
MOODYS CORPORATION	1,000,000
MORGAN STANLEY	1,450,000
MORGAN STANLEY	350,000
MORGAN STANLEY	410,000
MORGAN STANLEY	270,000
MORGAN STANLEY	180,000
MORGAN STANLEY	5,000,000
MORGAN STANLEY	3,000,000
MORGAN STANLEY	2,000,000
MORGAN STANLEY	2,856,000
MORGAN STANLEY	3,697,000
MORGAN STANLEY DEAN WITTER	230,000
MORGAN STANLEY DEAN WITTER	1,200,000
MOSAIC CO	500,000
MPLX LP	680,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
MPLX LP	140,000
MPLX LP	750,000
MPLX LP	170,000
MPLX LP	2,574,000
MSC	2,570,000
MYLAN LABORATORIES INC	3,154,000
N TEXAS ST HGR EDU AUTH	1,504,918
NASDAQ INC	500,000
NATIONAL FIN AUTH FEDERAL LE	5,000,000
NATIONAL RETAIL PROP INC	330,000
NATIONAL RURAL UTIL CORP	2,000,000
NATIONAL RURAL UTIL CORP	3,000,000
NATIONAL SECS CLEARING	1,000,000
NATIONAL SECS CLEARING	1,000,000
NATIONAT FIN AUTH VA KERNERS	2,425,000
NATIONWIDE CHILDREN HOSP	625,000
NETFLIX INC	2,781,000
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
NORTHERN TRUST CORP	2,762,000
NORTHROP GRUMMAN CORP	2,000,000
NORTHROP GRUMMAN CORP	3,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
NORTHROP GRUMMAN CORP	4,000,000
NORTHWESTERN MEMORIAL	1,055,000
NORTHWESTERN MUTUAL GLBL	410,000
NORTHWESTERN MUTUAL GLBL	420,000
NORTHWESTERN MUTUAL LIFE	500,000
NORTHWESTERN MUTUAL LIFE	3,809,000
NORTHWESTERN UNIVERSITY	2,640,000
NTT FINANCE CORP	920,000
NTT FINANCE CORP	200,000
NUCOR CORPORATION	350,000
NUTRIEN LTD	700,000
NUTRIEN LTD	730,000
NXP BV / NXP FUNDING LLC	3,034,000
NXP BV / NXP FUNDING LLC / N	870,000
NXP BV/NXP FDG/NXP USA	380,000
NY & PRESBYTERIAN HOSPIT	600,000
NY & PRESBYTERIAN HOSPIT	280,000
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	4,527,837
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	1,095,000
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	1,200,000
ORACLE CORP	1,510,000
ORACLE CORP	840,000

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022***

Fixed Income

Description	Par Amount
ORACLE CORP	120,000
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
ORACLE CORP	1,243,000
ORACLE CORP	991,000
OREGON ST	1,000,000
OREGON ST	500,000
OSHKOSH CORP	350,000
OVERSEAS PRIVATE INVESTMENT	660,684
PACIFIC GAS & EL	3,670,000
PACIFIC LIFE GF II	750,000
PACIFICORP	500,000
PACIFICORP	385,000
PACIFICORP	2,645,000
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	840,000
PARKER HANNIFIN	3,452,000
PARKER HANNIFIN CORP	3,000,000
PARTNERS HEALTHCARE SYST	770,000
PECO ENERGY CO	1,100,000
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
PIONEER NATURAL RESOURCE	1,400,000
PIONEER NATURAL RESOURCE	800,000
PIPELINE FUNDING CO	8,662,000
PITTSBURGH & ALLEGHENY CO PA	755,000
PLAINS ALL AMERICAN PIPELINE	700,000
PNC BANK NA	775,000
PNC CAPITAL TRUST C	4,103,000
PNC FINANCIAL SERVICES	280,000
PPG INDUSTRIES	5,000,000
PPG INDUSTRIES INC	240,000
PPG INDUSTRIES INC	420,000
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	1,150,000
PRINCETON UNIVERSITY	750,000
PRINCETON UNIVERSITY	1,000,000
PROCTER & GAMBLE CO	3,000,000
PROCTER & GAMBLE CO	3,000,000
PROCTER & GAMBLE CO	1,703,000
PROLOGIS INC	170,000
PROLOGIS LP	900,000
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
REGIONS BANK SUB NOTES	5,000,000
REGIONS FINANCIAL CORP	860,000
RELX CAPITAL INC	510,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
RELX CAPITAL INC	780,000
RELX CAPITAL INC	40,000
RELX CAPITAL INC	680,000
REPUBLIC OF CHILE	2,583,000
REPUBLIC OF POLAND	2,065,000
RIVER CITY INC PARKING AUTH	710,000
RIVER CITY INC PARKING AUTH	730,000
RIVER CITY PARKING AUTH	685,000
ROCHESTER GAS & ELECTRIC	620,000
ROGERS COMMUNICATIONS INC	940,000
ROGERS COMMUNICATIONS INC	570,000
ROLLS-ROYCE PLC	500,000
ROPER TECHNOLOGIES INC	560,000
ROPER TECHNOLOGIES INC	570,000
ROPER TECHNOLOGIES INC	2,215,000
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 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	241,309
SBA PARTICIPATION CERTIFICAT	1,138,825

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022***

Fixed Income

Description	Par Amount
SBA PARTICIPATION CERTIFICAT	1,321,385
SBA PARTICIPATION CERTIFICAT	1,737,943
SBA PARTICIPATION CERTIFICAT	769,421
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
SBA PARTICIPATION CERTIFICAT	1,640,000
SBA TOWER TRUST	3,146,000
SBAP 2005-20L 1	140,172
SBAP 2006-20H 1	227,705
SBAP 2006-20I 1	25,948
SBAP 2006-20J 1	151,298
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
SEMT	122,325
SHELL INTERNATIONAL FIN	460,000
SHERWIN-WILLIAMS CO	620,000
SHERWIN-WILLIAMS CO	800,000
SHERWIN-WILLIAMS CO/THE	2,796,000
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	2,459,056
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
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	40,931
SOUTH32 TREASURY USA	1,430,000
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	500,000
STANLEY BLACK & DECKER I	290,000
STARBUCKS CORP	230,000
STARBUCKS CORP	235,000
STARBUCKS CORP	1,978,000
STATE OF WISCONSIN	1,000,000
STATE OF WISCONSIN	725,000
STATE STREET CORP	1,310,000
STATE STREET CORP	270,000
STATE STREET CORP	680,000
STORE CAPITAL CORP	2,124,000
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

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022***

Fixed Income

Description	Par Amount
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
TEXAS ST A & M UNIV SYS BRD	550,000
T-MOBILE USA INC	660,000
T-MOBILE USA INC	620,000
TOLL BROS FINANCE CORP	3,696,000
TORONTO-DOMINION BANK	480,000
TORONTO-DOMINION BANK	740,000
TORONTO-DOMINION BANK	380,000
TOWD POINT MORTGAGE TRUST	133,866
TOWD POINT MORTGAGE TRUST	806,016
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
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	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	16,650,000
U S TREASURY	6,415,000
U S TREASURY	6,295,000
U S TREASURY	11,200,000
U S TREASURY	10,830,000
U S TREASURY	7,020,000
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
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
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	300,000
UNITED MEXICAN STATES	3,322,000
UNITED PARCEL SERVICE	2,000,000
UNITED PARCEL SERVICE	4,500,000
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	2,200,000
UNITED STATES TREASURY	2,840,000
UNITED STATES TREASURY	2,651,000
UNITED STATES TREASURY	9,712,000
UNITED STATES TREASURY	1,685,000
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
UNITED TECHNOLOGY CORP	1,300,000
UNITEDHEALTH GROUP INC	280,000
UNITEDHEALTH GROUP INC	220,000
UNITEDHEALTH GROUP INC	1,000,000
UNITEDHEALTH GROUP INC	2,448,000
UNITEDHEALTH GROUP INC	667,000
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	3,100,000
UNIVERSITY OF KENTUCKY	3,170,000
UNIVERSITY OF KENTUCKY	2,575,000
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	26,875,000
US TREASURY	12,625,000
US TREASURY	13,000,000
US TREASURY	1,965,000
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
December 31, 2022

Fixed Income

Description	Par Amount
US TREASURY	20,000,000
US TREASURY	4,000,000
US TREASURY	5,000,000
US TREASURY	14,850,000
US TREASURY	1,334,000
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	5,000,000
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	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	5,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	10,000,000
US TREASURY N/B	5,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
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 N/B	93,850,000
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	3,231,000
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	600,000
VERIZON COMMUNICATIONS INC	1,400,000
VERIZON COMMUNICATIONS INC	783,000
VERIZON COMMUNICATIONS INC	3,497,000
VERMONT ST HSG FIN AGY PROPE	100,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
VETERNAL AFFAIRS MUNI	1,955,000
VETERNAL AFFAIRS MUNI	5,870,000
VIACOMCBS INC	1,320,000
VIRGINIA ST HSG DEV AUTH SER	483,471
VISA INC	2,000,000
VISA INC	3,000,000
VISA INC	2,000,000
VISA INC	2,204,000
VISA INC.	4,000,000
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	1,900,000
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
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Fixed Income

Description	Par Amount
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
WESTVACO CORP	1,886,000
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	180,000
WISCONSIN ENERGY CORP	5,928,000
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
December 31, 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	95,979,226
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	208,265,943
DAVITA INC	912,275
DAVITA INC	1,716,670
DEERPATH DIRECT LENDING	60,000,000
DELTA AIR LINES INC	2,370,370
DELTA AIRLINES INC	1,494,510
ELANCO ANIMAL HEALTH INC	2,575,500

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022***

Additional Categories

Description	Capital Contributed
FACTSET RESEARCH SYSTEMS	698,803
FAIR ISAAC CORP	3,463,494
FIRST CASH INC	3,974,085
FORESTAR GROUP INC	2,027,750
FREEMONT-MCMORAN INC	497,180
FT. WASH HIGH YIELD BOND FUND	305,319,363
GARTNER INC	1,589,350
GARTNER INC	465,540
HCA INC	2,532,075
HCA INC	500,625
HIGHBRIDGE SPECIALTY LOAN II	1,756,493
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	97,446,580
LS HIWASSEE CASH BALANCES	64,187
LS MICHIGAN CASH BALANCES	296,709
LST MAGNOLIA CASH BALANCES	435,095
LST MAGNOLIA CUT CO	173,395
LST TOLEDO CASH BALANCES	2,710,408
LST TOLEDO CUT CO INC	552,897
MARATHON EUR. CREDIT III	43,670,310
MARATHON EUROPEAN CREDIT II	7,617,600
MARATHON/KTRS CREDIT FUND	589,936,814

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022***

Additional Categories

Description	Capital Contributed
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
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	27,703,459
MSCI INC	774,336
MSCI INC	1,584,075
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	18,060,522
OAKTREE EUROPEAN DISLOCATION	4,341,409
OAKTREE OPPORTUNITIES IX	26,917,530
OAKTREE OPPORTUNITIES X	12,359,692
OAKTREE XB	39,691,379
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

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022***

Additional Categories

Description	Capital Contributed
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	319,690,468
SILGAN HOLDINGS INC	3,260,191
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
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	1,125,637

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Alternative Investments

Description	Capital Contributed
ACTIS GLOBAL FUND IV	29,404,307
ALINDA INFRASTRUCTURE FD II	1
ALPINVEST CO-INV FUND VIII	22,631,392
ALPINVEST SECONDARIES VII	14,399,324
APAX CREDIT OPP	3,318,569
APAX DIGITAL FUND	30,558,963
APAX DIGITAL II	397,590
APAX IX PENSION	6,053,188
APAX VIII, L.P.	6,055,271
APAX X PENSION	37,252,468
AUDAX MEXXANINE FUND III	1
AUDAX MEZZ V-A	7,347,160
AUDAX MEZZANINE FUND IV	7,418,341
AUDAX PRIVATE EQUITY FD IV	1
AUDAX PRIVATE EQUITY FD V	1
AUDAX PRIVATE EQUITY FUND VI	19,562,830
BAILLIEGIFORD PRIVATE FUND	20,518,477
CAPITAL SOUTH PARTNERS FD II	1,903,156
CARLYLE ASIA PARTNERS V	24,867,258
CARLYLE EUROPE PARTNERS IV,	14,041,867
CARLYLE EUROPE PARTNERS V	18,173,038
CARLYLE R&S ENERGY	35,707,980
CARLYLE R&S ENERGY II	13,677,237
FORT WASHINGTON IX PENSION	24,955,177
FORT WASHINGTON PRIVATE EQUI	14,974,882
FORT WASHINGTON VIII	18,988,158
FT WASHINGTON OPP IV-K	21,309,270
FT WASHINGTON OPPIV	18,184,562
FT WASHINGTON PE SMALL II-K	2,660,000
FT WASHINGTON X	19,210,428
FT WASHINGTON XI-K	2,000,000
FT. WASHINGTON IX-K PENSION	25,914,839
GAVEA INVESTMENT FUND V	3,595,687
GAVEA INVESTMENT FUND V PLUS	2,674,864
HELLMAN & FRIEDMAN VII	722,020
HELLMAN & FRIEDMAN VIII	27,713,690

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Alternative Investments

Description	Capital Contributed
IFM GLOBAL INFRASTRUCTURE	145,331,476
JP MORGAN MARITIME FUND	20,011,400
JPM GLOBAL TRANSPORT INCOME	83,544,105
JPM MARTIME FUND II	1
KKR & CO EUROPEAN FUND III	11,534,880
KKR & CO EUROPEAN FUND IV	26,458,276
KKR & CO FUND 2006	4,042,118
KKR AMERICAS XII	33,759,974
KKR EURO FUND V	38,970,510
KKR HEALTH II	2,543,298
LANDMARK EQUITY PARTNERS XIV	1,498,477
LANDMARK EQUITY XVII	3,387,214
LANDMARK PE XVI	12,959,659
LANDMARK XV	5,616,889
LEXINGTON CAPITAL PARTNERS I	36,434,322
LEXINGTON CAPITAL PARTNERS V	8,240,926
LEXINGTON CAPITAL PARTNERS V	21,654,061
MANULIFE PERMANENT CROPLAND	13,576,909
NATURAL GAS PARTNERS X	9,577,612
NATURAL RESOURCES XI	20,159,474
NATURAL RESOURCES XII	21,583,034
NGP ETP IV	4,546,805
OAKTREE EURO PRINCIPAL FUND	32,858,327
OAKTREE EUROPEAN PRINCIPAL I	12,003,360
OAKTREE EUROPEAN PRINCIPAL I	35,187,908
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE IV	5,591,997
OAKTREE MEZZANINE V	31,288,110
PUBLIC PENSION CAPITAL	70,089,066
RIVERSTONE GLOBAL E&P FUND V	10,950,498
RIVERSTONE VI	30,627,649
RIVERSTONE/CARTYLE E&P FUND	405,730
SILVER LAKE ALPINE II	19,858,260
STEPSTONE PIONEER III (PARIS)	9,774,987

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Real Estate

Description	Par Amount
AG NET LEASE FUND III	27,892,815
AG NET LEASE IV	34,446,449
AG REALTY VALUE XI	4,550,000
BLACKSTONE IX	35,597,252
BLACKSTONE REALTY PARTNERS V	13,959,269
BLACKSTONE REALTY PARTNERS V	22,621,745
CARLYLE CPI 3.31.21	100,028,959
CARLYLE PROPERTY INVESTORS	54,971,524
CARLYLE RE IX	1,267,487
CARLYLE REALTY PARTNERS VI	5,585,052
CARLYLE REALTY PARTNERS VII	6,985,044
CARLYLE REALTY VIII	14,238,517
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	10,720,421
LANDMARK REAL ESTATE VIII	20,425,425
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022

Real Estate

Description	Par Amount
PRUDENTIAL PRISA REAL ESTATE	315,337,813
RITE AID HORSE CAVE KY	370,000
ROCKWOOD CAPITAL REAL ESTATE	3,035,934
ROCKWOOD REAL ESTATE FUND X	25,279,990
ROCKWOOD REAL ESTATE FUND XI	54,206,916
SAM'S WAREHOUSE PADUCAH KY	3,600,000
TA CORE REALTY FUND	163,773,320
TA REALTY ASSOC XII	44,760,769
TA REALTY ASSOCIATES FUND X	1
TA REALTY FUND XI	11,803,479
WALGREEN'S STORE AVON IN	3,996,000
WALGREEN'S STORE BAY CITY MI	4,857,000
WALGREEN'S STORE CEDAR LAKE	3,688,000
WALGREEN'S STORE CHATTANOOGA	2,313,000
WALGREEN'S STORE CHATTANOOGA	2,772,000
WALGREEN'S STORE CLARKSVILLE	3,403,460
WALGREEN'S STORE DECATUR IL	3,575,000
WALGREEN'S STORE EAST RIDGE	2,283,800
WALGREEN'S STORE EFFINGHAM I	4,235,000
WALGREEN'S STORE ELIZABETHTW	2,400,000
WALGREEN'S STORE ELIZABETHTW	4,808,000
WALGREEN'S STORE EVANSVILLE	4,964,197
WALGREEN'S STORE EVANSVILLE	5,638,615
WALGREEN'S STORE FRANKLIN IN	3,525,000
WALGREEN'S STORE GALLATIN TN	3,678,500
WALGREEN'S STORE GLEN CARBON	4,621,000
WALGREEN'S STORE HILLVIEW KY	3,630,000
WALGREEN'S STORE HOPKINSVILL	4,259,000
WALGREEN'S STORE HUNTSVILLE	3,862,681
WALGREEN'S STORE JEFFRSNVLL	2,692,894
WALGREEN'S STORE JEFFRSNVLL	4,339,000
WALGREEN'S STORE KARNS TN	4,315,000
WALGREEN'S STORE KNOXVILLE T	1,954,945
WALGREEN'S STORE KNOXVILLE T	3,233,840
WALGREEN'S STORE KNOXVILLE T	3,190,000
WALGREEN'S STORE LAVERGNE TN	3,200,000

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
December 31, 2022***

Real Estate

Description	Par Amount
WALGREEN'S STORE LEBANON TN	4,630,254
WALGREEN'S STORE LINCOLN IL	3,575,000
WALGREEN'S STORE LONDON KY	4,939,258
WALGREEN'S STORE LOWELL IN	3,140,000
WALGREEN'S STORE MUNCIE IN	4,050,000
WALGREEN'S STORE MUNCIE IN	3,815,000
WALGREEN'S STORE MUSKEGON MI	3,736,000
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
December 31, 2022***

Cash / Cash Equivalents

Description	Par Amount
CASH - CASH MGMT SECURITIES	305
CASH POOL UNITS	583,421,390