

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
10X GENOMICS INC	62,621
3D SYSTEMS CORP	35,800
3M CO	42,234
8X8 INC	28,498
A O SMITH	9,244
A P MOLLER MAERSK A S	292,850
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	93,021
ABBVIE INC	134,455
ABBVIE INC	1
ABBVIE INC	208,960
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
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
ADVANCE AUTO PARTS	4,708

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***March 31, 2023***

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Description	Shares / Units
ADVANCED DRAINAGE SYSTEM INC	7,700
ADVANCED ENERGY INDUSTRIES I	10,835
ADVANCED MICRO DEVICES	122,761
ADVANCED MICRO DEVICES	206,859
ADVANCED MICRO DEVICES	164,497
ADVANCED MICRO DEVICES	87,822
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	13,000
AGREE REALTY CORP	4,328
AGREE REALTY CORP	26,884
AIR PRODUCTS AND CHEMICALS	16,959
AIRBNB INC	39,251
AKAMAI TECHNOLOGIES INC	11,523
AKAMAI TECHNOLOGIES INC	166,000
AKAMAI TECHNOLOGIES INC	108,518
ALARM.COM HLDS INC	14,378
ALARM.COM HLDS INC	22,878
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	80,290

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***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
ALIGN TECHNOLOGY INC	5,367
ALKERMES PLC	16,850
ALLEGHENY TECHNOLOGIES INC	37,501
ALLEGIANT TRAVEL CO	4,477
ALLEGION PUB LTD CO	6,548
ALLEGRO MICROSYSTEMS INC COM	9,575
ALLETE INC	8,100
ALLETE INC	21,981
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	44,126
ALPHA & OMEGA SEMICONDUCTOR	6,438
ALPHABET INC/CA	409,343
ALPHABET INC/CA	455,968
ALPHABET INC/CA	406,220
ALPHABET INC/CA	230,780
ALPHABET INC/CA	101,600
ALPHABET INC/CA	235,700
ALPHABET INC/CA	85,263
ALPHABET INC/CA	277,071
ALTRIA GROUP INC	136,944
ALTRIA GROUP INC	541,500
ALTUS POWER INC	101,749
AMANDA HOFFLER PROPERTIES IN	19,573
AMAZON.COM INC	674,006
AMAZON.COM INC	555,660
AMAZON.COM INC	231,360
AMAZON.COM INC	274,503
AMAZON.COM INC	148,375
AMBAC FINANCIAL GROUP INC	10,700
AMC NETWORKS INC	8,400
AMCOR PLC	108,907

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***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
AMDOCS LTD	217,850
AMEDISYS INC	4,400
AMEDISYS INC	8,310
AMERCO	95,778
AMEREN CORP	18,774
AMERICA MOVIL ADR	641,000
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	67,232
AMERICAN EQUITY INVESTMENT L	20,515
AMERICAN EXPRESS CO	45,271
AMERICAN EXPRESS CO	134,970
AMERICAN EXPRESS CO	55,692
AMERICAN FINANCIAL GROUP INC	9,831
AMERICAN INTERNATIONAL GROUP	57,598
AMERICAN STATES WATER CO	10,299
AMERICAN TOWER CORPORATION	35,405
AMERICAN TOWER CORPORATION	64,026
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	45,163
AMERIS BANCORP	18,816
AMERIS BANCORP	41,138
AMERISAFE INC	5,480
AMERISAFE INC	21,951
AMERISOURCEBERGEN CORP	11,820
AMETEK INC	16,679
AMETEK INC	102,271
AMETEK INC	65,887

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***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
AMGEN INC	40,679
AMGEN INC	91,330
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.	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	50,382
APELLIS PHARMACEUTICALS INC	4,350
APOGEE ENTERPRISES INC	6,411
APOLLO COMMERCIAL REAL ESTAT	37,269
APOLLO MEDICAL COMMON STOCK	11,100
APPLE INC	1,148,780
APPLE INC	586,835
APPLE INC	266,969
APPLIED INDUSTRIAL TECHNOLOG	10,978
APPLIED INDUSTRIAL TECHNOLOG	18,999
APPLIED MATERIALS INC	66,155
APPLIED MATERIALS INC	155,153

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***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
APTARGROUP INC	9,240
APTIV PLC	20,603
APTIV PLC	142,842
ARAMARK	20,100
ARCBEST CORP	7,083
ARCELLX INC	19,971
ARCELORMITTAL SA LUXEMBOURG	100,600
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
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	15,101
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
ASTELLAS PHARMA INC	214,500
ASTRAZENECA PLC ADR	211,119
ASTRAZENECA PLC ADR	218,190
ASTRAZENECA PLC ADR	44,100
AT&T INC	541,899

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***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
ATLANTIC UNION BANKSHARES CO	16,507
ATLANTIC UNION BANKSHARES CO	40,262
ATMOS ENERGY CORP	10,638
ATMOS ENERGY CORP	36,891
ATN INTL INC	3,107
AUTODESK INC	16,144
AUTOLIV INC	11,100
AUTOMATIC DATA PROCESSING IN	31,598
AUTONATION INC	5,455
AUTOZONE INC	1,443
AUTOZONE INC	8,120
AUTOZONE INC	12,740
AVALONBAY COMMUNITIES INC	10,377
AVALONBAY COMMUNITIES INC	30,998
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	3,586
AVISTA CORP	21,104
AVNET INC	13,370
AXA ADR	557,090
AXALTA COATING SYSTEMS LIMIT	14,173
AXALTA COATING SYSTEMS LTD	84,303
AXCELIS TECHNOLOGIES INC	9,524
AXCELIS TECHNOLOGIES INC	19,361
AXON ENTERPRISE INC	9,500
AXON ENTERPRISE INC	41,442
AXOS FINANCIAL INC	14,479
AZEK CO INC/THE	38,746
AZZ INC	7,134
B&G FOODS INC	19,152
B. RILEY FINANCIAL INC	5,097

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***Retirement Annuity Trust Holdings***  
***March 31, 2023***

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Description	Shares / Units
BADGER METER INC	8,265
BAE SYSTEMS PLC	219,000
BAIDU INC SPONSORED ADR A	83,810
BAILLIE GIFFORD INTL EAFE FU	92,923,387
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	140,360
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
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	34,749
BERKSHIRE HATHAWAY CL B	137,249



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***March 31, 2023***

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Description	Shares / Units
BERKSHIRE HILLS BANCORP INC	13,200
BEST BUY CO INC	15,907
BEST BUY CO INC	174,800
BHP BILLITON LTD ADR	45,300
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	142,321
BIO-TECHNE CORP	11,500
BIO-TECHNE CORP	49,658
BIOXCEL THERA INC	17,480
BJ'S RESTAURANTS INC	6,806
BJ'S WHOLESALE CLUB	29,915
BJ'S WHOLESALE CLUB HLDGS IN	19,100
BLACK HILLS CORP	8,504
BLACK HILLS CORP	26,325
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	24,433
BM TECHNOLOGIES INC	1,180
BNP PARIBAS	550,470
BOEING CO	42,447
BOISE CASCADE CO	11,377
BOISE CASCADE CO	19,658
BOOKING HLDGS INC	3,014
BOOT BARN HOLDINGS INC	8,100
BORGWARNER INC	17,299
BOSTON BEER CO INC A	2,854
BOSTON BEER INC	1,401

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***March 31, 2023***

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Description	Shares / Units
BOSTON PROPERTIES INC	10,290
BOSTON SCIENTIFIC CORP	108,867
BOSTON SCIENTIFIC CORP	255,742
BOYD GAMING CORP	10,800
BP PLC ADR	500,150
BP PLC ADR	88,200
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
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	128,400
BUCKLE INC	8,132
BUILDERS FIRSTSOURCE	46,825
BUILDERS FIRSTSOURCE INC	22,100
BUMBLE INC	49,248
BUNGE LIMITED	96,500

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***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
C H ROBINSON WORLDWIDE INC	9,313
CABLE ONE INC	723
CABLE ONE INC	5,343
CABOT CORP	7,953
CABOT CORP	26,030
CACI INTERNATIONAL INC	3,300
CACI INTERNATIONAL INC	6,375
CACTUS INC	57,794
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
CALLON PETROLEUM CO	14,804
CALLON PETROLEUM CO	1
CAL-MAINE FOODS INC	10,583
CAMDEN PROPERTY TRUST	2,733
CAMDEN PROPERTY TRUST	7,656
CAMPBELL SOUP	14,723
CANADIAN NATL RY CO	73,380
CANADIAN PACIFIC RAILWAY LTD	0
CAPGEMINI S E	487,830
CAPITAL ONE FINANCIAL CORP	28,577
CAPITAL ONE FINANCIAL CORP	204,600
CAPRI HOLDINGS LTD	19,500
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
CARETRUST REIT INC	63,979

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***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
CARGURUS INC	146,289
CARLISLE COS INC	7,302
CARMAX INC	11,755
CARMAX INC	73,738
CARNIVAL CORP	70,970
CARPENTER TECHNOLOGY	13,600
CARREFOUR SA	864,000
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	29,945
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
CCH I LLC	56,100
CDW CORP	9,916
CDW CORP	44,207
CDW CORP	21,093
CELANESE CORP	40,808
CELANESE CORP DEL	7,862
CELLDEX THERAPEUTICS	22,723
CELSIUS HLDGS INC	5,200
CELSIUS HOLDINGS INC	18,481
CENTENE CORP	42,525
CENTERPOINT ENERGY INC	45,765
CENTERSPACE	4,440
CENTRAL GARDEN & PET CO	8,200

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***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
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	17,179
CERIDIAN HCM HLDG INC	11,639
CERTARA INC	21,532
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	10,998
CHATHAM LODGING TRUST	14,166
CHEESECAKE FACTORY	14,013
CHEGG INC	189,821
CHEMED CORP	2,100
CHEMOURS COMPANY	21,980
CHESAPEAKE ENERGY CORP	0
CHESAPEAKE UTILITIES CORP	5,128
CHEVRON CORP	136,945
CHEVRON CORP	113,950
CHEVRON CORP	157,390
CHEWY INC	201,248
CHEWY INC	170,720
CHEWY INC - CL A	115,043
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	15,725
CHORD ENERGY CORPORATION	5,600

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***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
CHUBB LIMITED	31,759
CHUBB LIMITED	45,274
CHUGAI PHARMACEUTICAL CO LTD	252,500
CHURCH & DWIGHT CO INC	17,708
CHURCHILL DOWNS INC	4,842
CHURCHILL DOWNS INC	7,894
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	18,266
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	15,197
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	141,656
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

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***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
COCA-COLA BOTTLING CO	700
COGENT COMMUNICATIONS HOLDIN	12,100
COGNEX CORP	23,552
COGNIZANT TECH SOLUTIONS	37,917
COHERENT CORP	18,359
COHERENT CORP	87,834
COHERUS BIOSCIENCES INC	17,300
COHU INC	13,967
COLGATE PALMOLIVE CO	62,190
COLGATE PALMOLIVE CO	126,519
COLLEGIUM PHARMACEUTICAL INC	9,500
COLUMBIA BANKING SYSTEM INC	30,700
COLUMBIA BANKING SYSTEM INC	3,290
COLUMBIA SPORTSWEAR CO	5,000
COMCAST CORP CL A	334,888
COMCAST CORP CL A	291,086
COMERICA INC	9,481
COMFORT SYSTEMS USA INC	10,335
COMMERCE BANCSHARES INC	16,213
COMMERCIAL METALS CO	17,004
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
COMSTOCK RESOURCES, INC. COM	27,100
COMTECH TELECOMMUNICATIONS	4,888
CONAGRA BRANDS INC	34,653
CONCENTRIX CORP	6,052
CONCENTRIX CORP	7,760
CONCEPT THERAPEUTICS INC	27,561
CONMED CORP	8,804
CONOCOPHILLIPS	95,997
CONOCOPHILLIPS	174,700

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***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
CONOCOPHILLIPS	204,650
CONOCOPHILLIPS	51,660
CONSENSUS CLOUD SOLUTIONS IN	5,088
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	45,399
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	157,043
CORP OFF PROP TRST	57,841
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	149,125
COSTCO WHOLESALE CORP	33,685
COSTCO WHOLESALE CORP	38,071
COSTCO WHOLESALE CORP	30,603
COTERRA ENERGY INC	58,509
COTERRA ENERGY INC	175,009
COTY INC	45,350
COURSERA INC COMMON STOCK	225,809
COUSINS PROPERTIES INC	21,412
CRACKER BARREL OLD COUNTRY S	5,270
CRANE HOLDINGS CO	6,572
CREDIT ACCEPTANCE CORP	15,695



***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
CRH PLC	378,910
CRINETICS PHARM INC	48,355
CROCS INC	9,100
CROCS INC.	20,512
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	31,139
CULLEN FROST BANKERS INC	9,047
CULLEN FROST BANKERS INC	41,663
CUMMINS INC	10,376
CUMMINS INC	86,000
CURTISS WRIGHT CORP	5,668
CURTISS WRIGHT CORP	12,164
CUSHMAN & WAKEFIELD PLC COMM	51,131
CUSTOMERS BANCORP INC	8,774
CUTERA INC	5,154
CVB FINANCIAL CORP	37,922
CVS HEALTH CORPORATION	99,834
CVS HEALTH CORPORATION	178,000
CYTEK BIOSCIENCES	69,682
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	69,979
DAVE & BUSTERS ENTERTAINMENT	11,905
DAVITA INC	4,738

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
DAVITA INC	260,100
DBS GROUP HLDGS LTD	187,380
DECKERS OUTDOOR CORP	3,795
DECKERS OUTDOOR CORP	3,090
DEERE & CO	21,219
DEERE & CO	27,643
DELL TECHNOLOGIES CL C	583,500
DELTA AIR LINES INC	46,157
DELUXE CORP	11,931
DENALI THERA INC	27,304
DENALI THERAPEUTICS INC	164,499
DENBURY INC	359
DENTSPLY SIRONA INC	15,583
DESIGNER BRANDS INC	16,301
DEVON ENERGY CORP	49,794
DEVON ENERGY CORP	339,490
DEXCOM INC	28,959
DEXCOM INC	98,916
DIAMONDBACK ENERGY INC	13,517
DIAMONDBACK ENERGY INC	149,520
DIAMONDROCK HOSPITALITY CO	57,524
DICKS SPORTING GOODS INC	8,020
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)	104,591
DIVERSIFIED HEALTHCARE TRUST	68,200
DMC GLOBAL INC	4,200
DOLLAR GEN CORP NEW	17,262

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
DOLLAR TREE INC	16,359
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	110,131
DORIAN LPG LTD	9,652
DORMAN PRODUCTS INC	8,246
DOUBLEVERIFY HOLDINGS INC CO	21,900
DOUGLAS ELLIMAN INC	20,500
DOUGLAS EMMETT INC	24,937
DOVER CORP	10,388
DOW INC	52,798
DOW INC	96,465
DOXIMITY INC	63,913
DRIL-QUIP INC	8,302
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	73,162
DUOLINGO INC CL A COM	60,980
DUPONT DE NEMOURS INC	37,001
DXC TECHNOLOGY CO	17,780
DXP ENTERPRISES INC	4,757
DYCOM INDUSTRIES INC	7,948
DYNATRACE HOLDINGS LLC	30,900
DYNATRACE INC	136,758
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	38,618
EAGLE PHARMACEUTICALS INC	2,817
EAST WEST BANCORP INC	20,216

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
EAST WEST BANCORP INC	336,000
EASTERLY GOVERNMENT PROPERTI	26,302
EASTGROUP PROPERTIES INC	6,200
EASTMAN CHEMICAL CO	9,559
EASTMAN CHEMICAL CO	186,620
EATON CORP PLC	30,288
EATON CORP PLC	25,116
EBAY INC	40,704
EBAY INC	462,020
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	33,813
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	75,736
ENHABIT INC COMMON STOCK	12,744
ENOVA INTL INC	9,233
ENOVIS CORP	6,762
ENPHASE ENERGY INC	10,317

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
ENPRO INDUSTRIES INC	5,835
ENTA PHARMACEUTICALS INC	5,646
ENTERGY CORP	27,949
ENTERPRISE FINANCIAL SERVICE	33,610
ENVESTNET INC	6,600
ENVISTA HOLDINGS CORPORATION	22,100
EOG RESOURCES INC	44,566
EOG RESOURCES INC	73,664
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	432,460
EQUINOR ASA	99,800
EQUINOR ASA	583,300
EQUITRANS MIDSTREAM CORP	56,100
EQUITY RESIDENTIAL	24,588
ERIE INDEMNITY CO	66,082
ESAB CORP	5,462
ESCO TECHNOLOGIES INC	7,468
ESSENT GROUP LTD	15,200
ESSENTIAL PROPERTIES REALTY	40,821
ESSENTIAL PROPERTIES REALTY	55,781
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

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
EVERSOURCE ENERGY	25,596
EVERSOURCE ENERGY	70,468
EVERTEC INC	19,091
EW SCRIPPS CO	16,031
EXACT SCIENCES CORP	53,496
EXACT SCIENCES CORP	2,781
EXELIXIS INC	45,400
EXELON CORP	75,418
EXLSERVICE HOLDINGS	4,700
EXLSERVICE HOLDINGS	11,356
EXPEDIA INC	11,020
EXPEDIA INC	1
EXPEDITORS INTL WA	40,268
EXPEDITORS INTL WASH INC	12,251
EXPEDITORS INTL WASH INC	187,000
EXPONENT INC	7,600
EXPONENT INC	5,074
EXTRA SPACE STORAGE INC	9,763
EXTREME NETWORKS INC	36,500
EXXON MOBIL CORP	316,929
EXXON MOBIL CORP	185,300
EZCORP INC	15,480
F.N.B. CORP	49,600
F5 NETWORKS INC	4,552
F5 NETWORKS INC	34,875
F5 NETWORKS INC	22,723
FABRINET	10,635
FABRINET	17,661
FACEBOOK INC	173,434
FACEBOOK INC	105,572
FACEBOOK INC	41,455
FACTSET RESEARCH SYSTEMS INC	2,739
FAIR ISAAC CORP	1,508
FAIR ISAAC CORP	2,000
FAIR ISAAC CORP	5,685
FARO TECHNOLOGIES INC	4,434

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
FASTENAL CO	42,720
FB FINANCIAL CORPORATION	10,174
FEDERAL REALTY INVESTMENT TR	4,936
FEDERAL SIGNAL CORP	17,088
FEDERATED INVESTORS INC CL B	11,964
FEDEX CORP	18,179
FIDELITY NATIONAL FINANCIAL	82,914
FIDELITY NATIONAL INFORMATIO	45,330
FIDELITY NATIONAL INFORMATIO	83,781
FIDELITY NATIONAL INFORMATIO	127,192
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	8,614
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 SOLAR INC	1,769
FIRST SOLAR INC	7,600
FIRST SOLAR INC	27,801
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	130,100
FLEXTRONICS INTERNATIONAL SN	163,260
FLOWERS FOODS INC	28,277

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
FLOWSERVE CORP	17,250
FLUOR CORP	20,900
FLUOR CORP	53,431
FMC CORP	9,104
FMC CORP	41,426
FOOT LOCKER INC	11,300
FORD MOTOR	300,332
FORD MOTOR	415,253
FORMFACTOR INC	21,800
FORRESTER RESEARCH INC	3,100
FORTESCUE METALS GROUP LTD	97,700
FORTINET INC	49,115
FORTIVE CORP	25,840
FORTIVE CORP	165,918
FORTUNE BRANDS INNOVATIONS I	18,223
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	17,073
FRANKLIN BSP REALTY TRUST IN	24,226
FRANKLIN ELECTRIC CO INC	11,232
FRANKLIN RESOURCES INC	20,054
FRANKLIN STREET PROPERTIES C	22,763
FREEMPORT-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	331,043,985
FTI CONSUTLTING INC	4,900
FUJITSU LIMITED	353,660
FUJITSU LIMITED	109,910
FULGENT GENETICS INC	5,700



***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
FULTON FINANCIAL CORP	23,592
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
GE HEALTHCARE INC	27,795
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	513,765
GERON CORP	281,925
GETTY REALTY CORP	12,304
GFL ENVIRONMENTAL INC	68,805
GIBRALTAR INDUSTRIES INC	9,208
G-III APPAREL GROUP LTD	13,794
GILDAN ACTIVEWEAR INC	100,700
GILEAD SCIENCES INC	95,312
GINKGO BIOWORKS HOLDINGS INC	775,268
GLACIER BANCORP INC	15,700
GLAUKOS CORP	13,755

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
GLAUKOS CORP	20,739
GLENCORE PLC	381,000
GLOBAL NET LEASE INC	29,951
GLOBAL PAYMENTS INC	20,751
GLOBAL PAYMENTS INC	51,554
GLOBE LIFE INC	6,613
GLOBE LIFE INC	34,184
GLOBUS MEDICAL INC	10,885
GLOBUS MEDICAL INC	18,380
GMS INC	12,100
GODADDY INC	86,961
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	56,927
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	173,199
GREEN BRICK PARTNERS INC. CO	7,837
GREEN PLAINS RENEWABLE ENERG	16,759
GREIF INC CL A	4,220
GRID DYN HLDGS INC	35,400
GRIFFON CORP	12,642
GROCERY OUTLET HOLDING CORP	12,000
GROUP 1 AUTOMOTIVE INC	4,565
GUESS INC	10,591
GUIDEWIRE SOFTWARE	20,627
GUIDEWIRE SOFTWARE INC	26,240
GXO LOGISTICS INC	16,700

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
H B FULLER CO	15,603
HAEMONETICS CORP	22,680
HAEMONETICS CORP/MASS	7,100
HAIN CELESTIAL GROUP INC	26,700
HALLIBURTON CO	66,942
HALOZYME THERAPEUTICS INC	19,500
HAMILTON LANE INC	30,149
HAMILTON LANE INC	25,559
HANCOCK HOLDING CO	11,703
HANESBRANDS INC	79,832
HANMI FINANCIAL CORP	9,931
HANNON ARMSTRONG SUSTAINABLE	39,161
HANOVER INSURANCE GROUP INC	5,130
HARLEY DAVIDSON INC	18,750
HARMONIC INC	30,392
HARMONY BIOSCIENCES HOLDINGS	8,556
HARSCO CORP	22,246
HARTFORD FINL SERVICES GROUP	24,530
HASBRO INC	8,889
HASHICORP INC COMMON STOCK	131,151
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	79,610
HCI GROUP INC	1,800
HDFC BANK LTD	243,020
HEALTHCARE REALTY TRUST INC	53,584
HEALTHCARE SERVICES GROUP	22,900
HEALTHEQUITY INC	21,868
HEALTHEQUITY INV	11,900
HEALTHPEAK PROPERTIES INC	38,860
HEALTHSTREAM INC	5,441
HEARTLAND EXPRESS INC	12,812

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
HEIDRICK & STRUGGLES INTL	5,790
HELEN OF TROY LTD	3,440
HELEN OF TROY LTD	18,566
HELIX ENERGY SOLUTIONS GROUP	45,431
HELMERICH & PAYNE	30,550
HELMERICH & PAYNE	26,994
HENRY SCHEIN INC	10,064
HERC HOLDINGS INC	7,622
HERITAGE FINANCIAL CORP	10,173
HERSHA HOSPITALITY TRUST	9,499
HERSHEY CO	10,835
HERTZ GLOBAL HOLDINGS INC. C	21,000
HESKA CORP	3,057
HESS CORP	20,560
HESS CORP	145,390
HESS CORP	122,294
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
HILLMAN SOLUTIONS	139,852
HILLTOP HOLDINGS INC	13,258
HILTON GRAND VACATIONS INC	6,000
HILTON WORLDWIDE HLDGS INC	20,226
HNI CORP	11,300
HOLOGIC INC	18,269
HOLOGIC INC	93,268
HOME BANCSHARES INC	26,997
HOME DEPOT INC	78,156
HOME DEPOT INC	61,800
HOME DEPOT INC	55,960
HOMESTREET INC	6,115
HONEYWELL INTERNATIONAL INC	51,231
HOPE BANCORP INC	34,877

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
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
HP INC	725,450
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
IAC INC COMMON STOCK	137,500
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	31,146
IDEXX LABORATORIES INC	6,181
IDEXX LABORATORIES INC	22,386
ILLINOIS TOOL WORKS	21,426
ILLINOIS TOOL WORKS	35,745
ILLUMINA INC	11,946
ILLUMINA INC	24,630
IMMUNOGEN INC	201,953
IMPERIAL OIL LTD	63,600
INARI MEDICAL INC	6,800
INARI MEDICAL INC	73,612
INARI MEDICAL INC	1,290
INCYTE CORP	13,402

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
INDEPENDENCE REALTY TRUST	32,700
INDEPENDENCE REALTY TRUST	10,416
INDEPENDENCE REALTY TRUST	88,972
INDEPENDENT BANK CORP	13,260
INDEPENDENT BANK GROUP INC	10,400
INDUSTRIAL LOGISTICS PROPERT	18,600
INFORMATICA INC	7,872
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	20,992
INSPERITY INC	5,000
INSPERITY INC	17,714
INSPIRE MD SYS INC	4,912
INSTALLED BUILDING PRODUCTS	6,441
INSTEEL INDUSTRIES INC	6,008
INSULET CORP	23,332
INTEGER HLDGS CORP	9,375
INTEGRA LIFESCIENCES HLDGS C	9,500
INTEGRA LIFESCIENCES HLDGS C	58,591
INTEGRA LIFESCIENCES HLDGS C	14,671
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

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
INTERNATIONAL BANCSHARES COR	37,171
INTERNATIONAL BUSINESS MACHI	68,682
INTERNATIONAL BUSINESS MACHI	106,000
INTERNATIONAL FLAVORS/FRAG	18,528
INTERNATIONAL PAPER	27,643
INTERPUBLIC GROUP COS INC	28,355
INTRA-CELLULAR THERA	22,526
INTUIT INC	21,489
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	62,912
IQVIA HOLDINGS INC	56,510
IRIDIUM COMMUNICATIONS INC	17,900
IROBOT CORP	8,293
IRON MOUNTAIN INC	21,105
IRONWOOD PHARMACEUTICALS INC	39,600
ITAU UNIBANCO HLDG SA	2,734,740
ITAU UNIBANCO HLDG SA	621,600
ITEOS THERAPEUTICS INC	5,700
ITOCHU CORP	288,470
ITRON INC	13,055
ITT INC	11,910
ITT INC	22,504
IVERIC BIO INC	10,669
J & J SNACK FOODS CORP	4,324
JABIL CIRCUIT INC	19,493
JABIL CIRCUIT INC	203,000
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

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
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	56,864
JB HUNT TRNSPRT SERV	28,351
JBG SMITH PROPERTIES	25,375
JD COM INC	314,000
JEFFERIES FINL GROUP INC	27,100
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	19,330
JOHNSON & JOHNSON	199,937
JOHNSON CTLS INTL PLC	51,382
JOHNSON CTLS INTL PLC	154,814
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	583,000
KAISER ALUMINUM CORP	4,431
KAMAN CORP	7,993
KAR AUCTION SERVICES INC	34,200
KARUNA THERA INC	6,436
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	24,500
KENNEDY-WILSON HOLDINGS	38,600
KEURIG DR PEPPER INC	64,611



***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
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
KITE REALTY GROUP TRUST	31,018
KKR REAL ESTATE FINANCE TRUS	16,774
KLA-TENCOR CORP	11,075
KLA-TENCOR CORP	52,270
KLA-TENCOR CORP	40,000
KLA-TENCOR CORP	16,244
KNIGHT-SWIFT TRANSPORTATION	22,757
KNIGHT-SWIFT TRANSPORTATION	108,913
KNOWLES CORP	24,510
KOHL'S CORP	18,200
KOMATSU LTD	737,260
KONINKLIJKE AHOLD DELHAIZE N	428,770
KONINKLIJKE AHOLD DELHAIZE N	61,000
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	222,700
KULICKE & SOFFA INDUSTRIES	17,559
KYMERA THERA INC	26,109
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

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
LAMB WESTON HOLDINGS INC	10,460
LANCASTER COLONY	8,935
LANCASTER COLONY CORP	2,825
LANDSTAR SYSTEM INC	5,154
LANTHEUS HOLDINGS INC	9,500
LAREDO PETROLEUM INC	4,934
LAS VEGAS SANDS CORP	24,995
LAS VEGAS SANDS CORP	157,700
LATTICE SEMICONDUCTOR CORP	19,400
LAZARD LTD	257,010
LAZARD LTD	80,900
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	50,982
LEMAITRE VASCULAR INC	5,568
LEMONADE INC	100,115
LENDING TREE INC	3,300
LENNAR CORP CL A	19,398
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
LIBERTY BROADBAND CORP	1,404
LIFE STORAGE INC	11,883
LIFE STORAGE INC	21,099
LIGAND PHARMACEUTICALS INC	4,620
LILLY (ELI) & CO	59,972
LILLY (ELI) & CO	34,948
LILLY (ELI) & CO	39,139
LINCOLN ELECTRIC HOLDINGS IN	8,156
LINCOLN ELECTRIC HOLDINGS IN	24,300
LINCOLN NATIONAL	12,494

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
LINDSEY CORP	3,168
LIQUIDITY SERVICES INC	7,400
LITHIA MOTORS INC	3,900
LITTELFUSE INC	3,266
LITTELFUSE INC	4,264
LIVANOVA PLC	7,597
LIVE NATION INC	10,804
LIVENT CORP	51,777
LIVENT CORP	62,477
LIVEPERSON INC	16,801
LIVERAMP HOLDINGS INC	17,801
LIVERAMP HOLDINGS INC	3,369
LKQ CORP	19,107
LOCKHEED MARTIN	17,945
LOEW'S CORP	14,367
LOUISIANA PACIFIC	10,440
LOUISIANA PACIFIC	21,342
LOWE'S COS	49,068
LOWE'S COS	68,690
LOWE'S COS	98,900
LTC PROPERTIES INC	11,237
LUMBER LIQUIDATORS HOLDINGS	9,038
LUMEN TECHNOLOGIES INC	114,710
LUMENTUM HLDGS INC	9,603
LUMENTUM HLDGS INC	60,049
LVMH MOET HENNESSY-LOUIS VUI	80,900
LYFT INC	506,700
LYONDELLBASELL INDUSTRIES NV	18,688
LYONDELLBASELL INDUSTRIES NV	169,920
M & T BANK CORP	13,081
M & T BANK CORP	40,194
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

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
MACY'S INC	38,300
MAGNOLIA OIL GAS	128,486
MANHATTAN ASSOCIATES INC	9,160
MANHATTAN ASSOCIATES INC	11,196
MANPOWER INC	7,291
MARATHON OIL CORP	51,454
MARATHON OIL CORP	772,000
MARATHON OIL CORP	237,004
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	18,057
MARRIOTT INTERNATIONAL CL A	20,404
MARRIOTT INTERNATIONAL CL A	43,947
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	121,601
MASCO CORP	17,424
MASCO CORP	297,200
MASIMO CORP	6,826
MASTEC INC	8,300
MASTERBRAND INC	35,900
MASTERBRAND INC	122,404
MASTERCARD INC	64,883
MASTERCARD INC	77,620
MASTERCARD INC	37,196
MATADOR RESOURCES CO	16,100
MATADOR RESOURCES CO	1,251
MATCH GROUP INC COMMON STOCK	20,764

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
MATERION CORP	5,761
MATSON INC	11,270
MATTEL INC	49,900
MATTHEWS INTERNATIONAL CORP	9,000
MAXIMUS INC	8,756
MAXLINEAR INC	20,826
MCCORMICK & CO	17,966
MCDONALD'S CORP	55,947
MCDONALD'S CORP	39,373
MCKESSON CORP	10,969
MCKESSON CORP	53,010
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
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	150,962
MGM RESORTS INTERNATIONAL	28,228
MGP INGREDIENTS INC	4,437
MICROCHIP TECHNOLOGY INC	42,181
MICRON TECHNOLOGY	82,876
MICRON TECHNOLOGY	214,998
MICROSOFT	567,138

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
MICROSOFT	379,810
MICROSOFT	172,430
MICROSOFT	184,498
MICROSTRATEGY	48
MID AMERICA APT COMMUNITIES	8,266
MID AMERICA APT COMMUNITIES	36,500
MIDDLEBY CORP	7,800
MIDDLEBY CORP	17,849
MIDDLESEX WATER COMPANY COMM	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	46,700
MKS INSTRUMENTS INC	8,570
MODERNA INC	25,160
MODERNA INC	126,565
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	296,516
MONGODB INC	1,533
MONOLITHIC POWER SYSTEMS INC	3,163
MONRO MUFFLER BRAKE INC	8,785
MONSTER BEVERAGE CORP	58,498
MONSTER BEVERAGE CORP	303,300
MONSTER BEVERAGE CORP	203,922
MOODY'S CORP	11,800
MOOG INC CL A	8,344
MORGAN STANLEY	101,748
MORGAN STANLEY	335,540

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
MORGAN STANLEY	148,904
MORPHIC HOLDING INC	20,520
MOSIAC CO	26,316
MOTOROLA SOLUTIONS INC	12,312
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	425,090
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	1,544,000
NATWEST GROUP PLC	425,371
NAVIENT CORP	15,700
NBT BANCORP INC	12,449
NCR CORP	19,345
NEKTAR THERAPEUTICS	58,500
NEOGEN CORP	30,500

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
NEOGENOMICS INC	35,100
NETAPP INC	16,150
NETAPP INC	316,250
NETAPP INC	89,605
NETEASE INC	127,600
NETFLIX INC	33,817
NETFLIX INC	64,400
NETFLIX INC	32,820
NETGEAR INC	9,612
NETSCOUT SYSTEMS INC	19,100
NETSTREIT CORP	67,757
NEUROCRINE BIOSCIENC	31,491
NEUROCRINE BIOSCIENCES INC	13,400
NEW JERSEY RESOURCES CORP	13,613
NEW LINDE PLC	37,898
NEW LINDE PLC	31,918
NEW YORK COMMUNITY BANCORP	97,819
NEW YORK MORTGAGE TRUST INC	26,739
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
NEXTIER OILFIELD SOLUTIONS I	59,700
NIKE INC CL B	96,095
NIKE INC CL B	99,754
NIPPON TELEGRAPH & TELEPHONE	520,960
NISOURCE INC	28,310
NISOURCE INC	133,037
NISOURCE INC	9,500
NMI HOLDINGS INC	24,537



***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
NORDSON CORP	3,913
NORDSON CORP	32,426
NORDSON CORP	13,842
NORDSTROM	15,800
NORFOLK SOUTHERN CORP	17,467
NORTHERN OIL AND GAS INC MN	1,300
NORTHERN OIL AND GAS, INC. C	17,900
NORTHERN TRUST CORP	15,035
NORTHFIELD BANCORP INC	12,357
NORTHROP GRUMMAN CORP	11,144
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	10,986
NOVANTA INC COMMON STOCK	5,100
NOVOCURE LTD	80,295
NOW INC	32,083
NRG ENERGY INC	17,307
NU SKIN ENTERPRISES INC A	14,605
NUCOR CORP	19,344
NUCOR CORP	144,720
NUVALENT INC	19,880
NUVASIVE INC	17,500
NUVEI CORP	78,408
NV5 GLOBAL IN COMMON STOCK	3,400
NVENT ELECTRIC PLC	23,000
NVIDIA CORP	190,418
NVIDIA CORP	107,752
NVIDIA CORP	16,723
NVIDIA CORP	55,522
NVR INC	288
NVR INC	4,840
NVR INC	1,645

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
NXP SEMICONDUCTORS NV	19,969
NXP SEMICONDUCTORS NV	109,800
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
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
OMNICELL INC	6,400
OMNICELL INC	16,999
OMNICOM GROUP	15,138
ON SEMICONDUCTOR	31,591
ON SEMICONDUCTOR	451,270
ON SEMICONDUCTOR	145,924
ONE GAS INC	7,189
ONEOK INC	33,146
ONEOK INC	273,000
ONESPAN INC	7,900
ONTO INNOVATION INC	13,882
OPTION CARE HEALTH INC	132,000
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	23,170
ORGANON & CO	18,271

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
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
OSI SYSTEMS INC	4,512
OTIS WORLDWIDE CORP	30,871
OTTER TAIL CORPORATION COMMO	12,100
OUTFRONT MEDIA INC	42,161
OVINTIV INC	129,228
OVINTIV INC	26,197
OWENS & MINOR HLDGS	30,630
OWENS & MINOR HOLDINGS	22,600
OWENS CORNING NEW	13,600
OXFORD INDUSTRIES INC	4,317
PACCAR INC	38,706
PACIFIC PREMIER BANCORP INC	26,734
PACIRA BIOSCIENCES INC	13,235
PACKAGING CORP OF AMERICA	6,505
PACWEST BANCORP	16,714
PALO ALTO NETWORKS INC	38,351
PALOMAR HOLDINGSINC	7,284
PAPA JOHNS INTERNATIONAL INC	4,700
PAR PACIFIC HOLDINGS INC	15,958
PARK HOTELS RESORTS INC	27,700
PARK NATIONAL CORPORATION	4,100
PARKER HANNIFIN	9,779
PARKER HANNIFIN	55,360
PARKER HANNIFIN	58,900
PARSLEY ENERGY INC	0
PATRICK INDUSTRIES INC	6,925
PATRICK INDUSTRIES INC	11,137
PATTERSON COS INC	12,200
PATTERSON-UTI ENERGY INC	62,581
PAYCHEX INC	23,846
PAYCOM SOFTWARE INC	3,472

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
PAYLOCITY HOLDING CORP	5,800
PAYONEER GLOBAL INC. COMMON	57,184
PAYPAL HLDGS INC	87,944
PBF ENERGY INC	15,500
PBF ENERGY INC	4,717
PC CONNECTION INC	3,000
PDC ENERGY INC	13,300
PDC ENERGY INC	79,927
PDC ENERGY INC	33,949
PDF SOLUTIONS INC	8,508
PEBBLEBROOK HOTEL TRUST	1
PEBBLEBROOK HOTEL TRUST	37,514
PEBBLEBROOK HOTEL TRUST	87,927
PENN NATIONAL GAMING INC	22,396
PENN NATIONAL GAMING INC	40,384
PENN VIRGINIA CORP	5,745
PENNANT GROUP INC	1
PENNYMAC MORTGAGE INVESTMENT	27,800
PENTAIR PLC	11,971
PENUMBRA INC	5,400
PENUMBRA INC	15,656
PEPSICO INC	104,949
PERDOCEO EDUCATION CORP	19,644
PERFICIENT INC	9,996
PERFICIENT INC	18,833
PERFORMANCE FOOD GROUP CO	20,700
PERFORMANCE FOOD GROUP CO	18,381
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

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
PHILIP MORRIS INTL INC	163,031
PHILLIPS 66	36,581
PHILLIPS 66	211,040
PHILLIPS EDISON & CO	64,129
PHOTRONICS INC	17,832
PHYSICIANS REALTY TRUS	32,000
PILGRIMS PRIDE CORP NEW	6,400
PING AN INS GROUP CO CHINA L	660,220
PINNACLE FINANCIAL PARTNERS	10,312
PINNACLE WEST CAPITAL	7,973
PINTEREST INC CL A	178,807
PIONEER NATURAL RESOURCES CO	18,149
PIONEER NATURAL RESOURCES CO	39,192
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
POST HOLDINGS INC	38,293
POTLATCHDELTIC CORP	11,424
POWELL INDUSTRIES INC	2,100
POWER INTEGRATIONS INC	8,100
POWER INTEGRATIONS INC	424
POWER INTEGRATIONS INC	27,916
POWERSCHOOL HLDGS	61,330
PPG INDUSTRIES INC	17,315
PPG INDUSTRIES INC	66,250
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

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
PRICESMART INC	7,246
PRIMERICA INC	5,336
PRINCIPAL FINANCIAL GROUP	17,640
PROASSURANCE CORP	14,335
PROCTER & GAMBLE	181,714
PROCTER & GAMBLE	116,129
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	75,382
PROPETRO HOLDING CORP	22,500
PROSPERITY BANCSHARES INC	13,035
PROSPERITY BANCSHARES INC	64,365
PROTO LABS INC	7,559
PROVIDENT FINANCIAL SERVICES	20,681
PRUDENTIAL FINANCIAL GROUP	27,352
PTC INC	7,667
PTC THERAPEUTICS INC	83,714
PTC THERAPEUTICS INC	14,387
PUBLIC SERVICE ENTERPRISE IN	50,473
PUBLIC STORAGE INC	12,014
PULTE GROUP	18,331
PVH CORP	8,567
Q2 HOLDINGS INC	13,722
QORVO INC	7,851
QUAKER CHEMICAL CORP	3,740
QUALCOMM INC	85,399
QUALCOMM INC	193,760
QUALCOMM INC	178,870
QUALCOMM INC	178,200

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
QUALCOMM INC	64,769
QUALYS INC	4,700
QUANEX BLDG PRODS CORP	9,569
QUANTA SERVICES INC	10,665
QUEST DIAGNOSTICS INC	8,639
QUIDELORTHO CORP	7,700
QUIDELORTHO CORP	12,376
QUINSTREET INC	16,100
R1 RCM INC	18,000
RADIAN GROUP INC	35,200
RADNET INC	14,116
RALPH LAUREN CORP	3,432
RAMBUS INC	32,312
RAMBUS INC	27,042
RANDSTAD NV	99,000
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	10,819
REGENXBIO INC	10,876

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
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
REPLIGEN CORP	7,300
REPSOL YPF SA SP A	1,288,840
REPSOL YPF SA SP A	193,600
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	33,062
REVOLUTION MEDICINES INC	43,665
REX AMERICAN RESOURCES CORP	5,019
REXFORD INDUSTRIAL REALTY IN	26,100
REXFORD INDUSTRIAL REALTY IN	34,724
RH	2,800
RIO TINTO ADR	251,920
RIO TINTO ADR	335,060
RITCHIE BROTHERS AUCTIONEERS	9,508
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	264,060
ROBERT HALF INTL INC	30,892
ROBLOX CORPORATION CL A	167,809
ROCKWELL AUTOMATION INC	8,628
ROGERS CORP	5,402
ROKU INC	27,339
ROKU INC	70,430
ROLLINS INC	15,971
ROPER TECHNOLOGIES INC	7,826



***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
ROSS STORES INC	25,759
ROSS STORES INC	127,822
ROYAL CARIBBEAN CRUISES LTD	16,680
ROYAL DUTCH SHELL PLC ADR	418,290
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	24,513
RUTH'S HOSPITALITY GROUP INC	8,962
RXO INC	34,300
RYDER SYSTEM	7,261
RYMAN HOSPITALITY PPTYS INC	15,036
S&P GLOBAL INC	25,908
S&P GLOBAL INC	37,506
S&T BANCORP INC	10,700
SABR CORP	85,780
SABRA HEALTH CARE REIT	29,752
SAFEHOLD INC	9,048
SAFETY INSURANCE GROUP INC	4,168
SAGE THERA INC	23,107
SAGE THERAPEUTICS INC	52,030
SAIA INC	3,500
SALESFORCE.COM	75,665
SALESFORCE.COM	81,162
SALESFORCE.COM	61,185
SALESFORCE.COM	46,417
SALLY BEAUTY HLDG	31,913
SANA BIOTECHNOLOGY INC	112,667
SANMINA CORP	16,688
SANOFI AVENTIS	188,760
SAREPTA THERA INC	13,752
SAUL CENTERS INC	3,438
SBA COMMUNICATIONS CORP NEW	7,908
SCANSOURCE INC	7,142

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
SCHLUMBERGER LTD	107,557
SCHLUMBERGER LTD	382,400
SCHLUMBERGER LTD	83,000
SCHLUMBERGER LTD	117,000
SCHLUMBERGER LTD	97,612
SCHOLASTIC CORP	7,798
SCHWAB (CHARLES) CORP	116,117
SCHWAB (CHARLES) CORP	135,832
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	24,218
SEAGATE TECHNOLOGY HOLDINGS	14,804
SEALED AIR CORP	10,593
SEI INVESTMENTS CO	14,705
SELECT MEDICAL HLDGS CORP	31,060
SELECTIVE INS GRP	13,665
SELECTIVE INSURANCE GROUP	8,500
SEMPRA ENERGY	23,901
SEMPRA ENERGY	50,190
SEMTECH CORP	20,000
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	43,945
SHIFT4 PAYMENTS INC	8,806
SHIFT4 PMTS INC	100,114

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
SHIONOGI & CO LTD	602,860
SHOALS TECH GRP INC	51,712
SHOCKWAVE MEDICAL INC	5,099
SHOE CARNIVAL INC	5,600
SHOPIFY INC	466,409
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 CROUP INC	24,368
SIMPSON MANUFACTURING CO INC	5,800
SIMULATIONS PLUS INC	4,300
SIRIUSPOINT LTD	23,000
SITE CENTERS CORP	51,400
SITIME CORPORATION COMMON ST	2,100
SIX FLAGS ENTERTAINMENT CORP	20,660
SJW GROUP COMMON STOCK	9,600
SKECHERS U S A INC CL A	18,487
SKYWEST INC	14,168
SKYWORKS SOLUTIONS INC	11,663
SL GREEN REALTY CORP	17,552
SLEEP NUMBER CORP	6,342
SLM CORP	35,562
SLM CORP	888,684
SLM CORP	121,405
SM ENERGY CO	35,388
SMART GLOBAL HOLDINGS INC	14,443
SMUCKER J M CO	7,816
SNAP INC	650,372
SNAP INC CL A	223,660
SNAP ON INC	3,834
SNOWFLAKE INC	46,723
SNOWFLAKE INC	39,734

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
SOCIEDAD QUIMICA Y MINERA DE	123,000
SOCIEDAD QUIMICA Y MINERA DE	37,400
SOCIEDAD QUIMICA Y MINERA DE	170,000
SOLAREEDGE TECHNOLOGIES INC	4,110
SOLAREEDGE TECHNOLOGIES INC	16,035
SONIC AUTOMOTIVE INC	5,356
SONOCO PRODUCTS CO	13,373
SONOS INC COMMON STOCK	37,000
SONY CORP JA ADR	82,600
SOTERA HEALTH COMPANY COMMON	14,075
SOUTH STATE CORP	9,300
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	23,295
SOUTHWESTERN ENERGY CO	155,200
SOUTHWESTERN ENERGY CO	64,492
SOVOS BRANDS INC	129,357
SPARTANNASH CO	10,413
SPECTRUM BRANDS HOLDINGS INC	1
SPIRE INC	7,000
SPIRIT AEROSYSTEMS HLDGS INC	400,363
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	34,811
SQUARESPACE INC	44,340
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

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
STAR HOLDINGS	3,200
STARBUCKS CORP	87,254
STARBUCKS CORP	87,700
STARWOOD PROPERTY TRUST, INC	36,400
STATE STREET CORP	27,955
STEEL DYNAMICS INC	1,150
STEEL DYNAMICS INC	12,900
STEEL DYNAMICS INC	202,500
STEEL DYNAMICS INC	52,404
STELLAR BANCORP INC	12,948
STEM INC	125,730
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
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	6,700
SUPER MICRO COMPUTER INC	7,527
SUPERNUS PHARMACEUTICALS INC	14,981
SVB FINANCIAL GROUP	4,388
SWEETGREEN INC	182,800
SWEETGREEN INC	106,904

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
SYLVAMO CORPORATION COMMON S	9,536
SYNAPTICS INC	5,620
SYNAPTICS INC	29,281
SYNCHRONY FINL	36,461
SYNCHRONY FINL	593,970
SYNDAX PHARMACEUTICALS INC	37,433
SYNEOS HEALTH INC	14,123
SYNNEX CORP	6,052
SYNOPSYS INC	11,632
SYNOVUS FINANCIAL CORP	20,500
SYNOVUS FINANCIAL CORP	33,203
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	76,953
TALOS ENERGY INC	18,840
TANDEM DIABETES CARE INC	14,000
TANGER FACTORY OUTLET CENTER	30,217
TAPESTRY INC	18,496
TAPESTRY INC	496,800
TAPESTRY INC	591,000
TARGA RES CORP	16,700
TARGA RESOURCES CORP	97,508
TARGET CORP	35,261
TAYLOR MORRISON HOME CORP	16,100
TE CONNECTIVITY LTD	23,668
TE CONNECTIVITY LTD	162,590
TECHTARGET INC	7,849
TECK RESOURCES LTD CL B	74,400
TEGNA INC	29,701
TELEDYNE TECHNOLOGIES	3,375
TELEFLEX INC	3,326
TELEFLEX INC	13,320
TELEPHONE & DATA SYS INC	28,844
TEMPUR SEALY INTERNATIONAL,	25,220

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
TENARIS SA ADR	89,000
TENET HEALTHCARE CORP	14,985
TENNANT CO	5,311
TERADATA CORP	14,544
TERADYNE INC	11,678
TEREX CORP	9,546
TESLA INC	202,543
TESLA INC	36,000
TESLA INC	15,834
TESLA INC	93,008
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	27,325
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	38,470
THE ST. JOE COMPANY	9,500
THE TRADE DESK	370,998
THERMO ELECTRON CORP	29,793
THERMO ELECTRON CORP	20,603
THOR INDUSTRIES INC	7,730
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

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
TJX COS INC	140,211
TOKYO ELECTRON LTD	154,610
TOKYO ELECTRON LTD	35,900
TOLL BROTHERS INC	15,565
TOMPKINS FINANCIAL CORP	3,431
TOOTSIE ROLL INDUSTRIES	5,092
TOPBUILD CORP	4,500
TORO CO	14,469
TOTAL SA	288,080
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	28,708
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	81,700



***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
TWILIO INC	87,999
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
UBS GROUP AG	1,058,250
UBS GROUP AG	150,500
UDR INC	22,213
UFP INDUSTRIES INC	8,800
UFP INDUSTRIES INC	2,099
UGI CORP	29,664
ULTA BEAUTY INC	3,797
ULTRA CLEAN HLDS INC	13,665
ULTRAGENYX PHARMACEU	53,798
UMB FINANCIAL CORP	5,892
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
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	46,784
UNITED RENTALS INC	84,280
UNITED STATES STEEL CORP	33,615
UNITED THERAPEUTICS	33,519
UNITED THERAPEUTICS CORP	6,429
UNITEDHEALTH GROUP INC	71,129

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
UNITEDHEALTH GROUP INC	69,722
UNITEDHEALTH GROUP INC	57,970
UNITEDHEALTH GROUP INC	54,264
UNITEDHEALTH GROUP INC	44,293
UNITI GROUP INC	68,573
UNITIL CORP	4,300
UNIVAR SOLUTIONS INC	22,800
UNIVERSAL CORP VA	6,952
UNIVERSAL DISPLAY CORP	5,900
UNIVERSAL HEALTH REALTY INCO	3,723
UNIVERSAL HEALTH SERVICES-B	5,594
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 FOODS HOLDING CORP COMMON	13,500
US PHYSICAL THERAPY INC	3,526
USANA HEALTH SCIENCES INC	3,600
VALARIS LIMITED	8,400
VALARIS LTD	1,259
VALARIS PLC	1
VALARIS PLC	45,799
VALE SA	875,190
VALE SA	169,700
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

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
VENTAS INC	28,497
VENTYX BIOSCIENCES	15,364
VEOLIA ENVIRONNEMENT SA	263,470
VERACYTE INC	33,737
VERICEL CORP	13,000
VERISIGN INC	7,140
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	42,000
VERRA MOBILITY CORP	114,181
VERTEX PHARMACEUTICALS INC	19,502
VERTEX PHARMACEUTICALS INC	44,325
VERTEX PHARMACEUTICALS INC	52,169
VERTEX PHARMACEUTICALS INC	33,825
VF CORP	23,484
VIACOMCBS INC	42,869
VIAD CORP	5,959
VIASAT INC	22,384
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	199,500
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

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
VISTA OUTDOOR INC	16,328
VISTEON CORP	4,200
VISTEON CORP	30,304
VISTEON CORP	14,058
VITESSE ENERGY INC	3,189
VIZIO HOLDING CORP-A	175,595
VMWARE INC	63,152
VONTIER CORP	23,080
VORNADO REALTY TRUST	22,600
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	17,728
WASHINGTON REIT	24,500
WASTE MANAGEMENT INC	28,350
WATERS CORP	4,624
WATSCO INC	4,652
WATSCO INC	13,307
WATSCO INC	27,734
WATTS WATER TECHNOLOGIES INC	3,800
WAYFAIR INC	90,206
WAYFAIR INC	101,097
WD-40 CO	3,895
WEBSTER FINANCIAL CORP	25,072
WEBSTER FINANCIAL CORP	21,746
WEC ENERGY GROUP INC	23,410
WELLS FARGO & CO	288,444
WELLS FARGO & CO	303,789
WELLTOWER INC	35,237

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
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 DIGITAL CORP	22,098
WESTERN UNION CO	52,624
WESTLAKE CHEMICALS	5,000
WESTROCK CO	18,871
WEX INC	6,299
WEX INC	49,150
WEX INC	9,649
WEYERHAEUSER CORP	54,104
WHIRLPOOL CORP	4,550
WHITE MOUNTAINS INS	2,083
WHITESTONE REIT	12,354
WILEY (JOHN) & SONS CL A	5,753
WILLIAMS COS	90,398
WILLIAMS COS	612,640
WILLIAMS COS	682,451
WILLIAMS SONOMA INC	9,734
WILLIS TOWERS	8,105
WILLSCOT MOBILE MINI	35,130
WINGSTOP INC	4,400
WINGSTOP INC	11,833
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	44,887
WORLD ACCEPTANCE CORP	1,172

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Domestic & International Equities**

Description	Shares / Units
WORLD FUEL SERVICES CORP	18,910
WORLD WRESTLING ENTMT INC	6,100
WORLD WRESTLING ENTMT INC	185,301
WORTHINGTON INDUSTRIES	4,251
WSFS FINANCIAL CORP	18,695
WW INTERNATIONAL INC	10,400
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	128,421
YETI HOLDINGS INC	49,268
YUM BRANDS INC	20,863
ZEBRA TECHNOLOGIES CORP CL A	3,882
ZEBRA TECHNOLOGIES CORP CL A	22,500
ZENTALIS PHARM INC	29,865
ZIFF DAVIS INC	6,636
ZIFF DAVIS INC	14,242
ZIMMER BIOMET HOLDINGS INC	15,955
ZIONS BANCORPORATION	11,734
ZOETIS INC	35,599
ZOOM VIDEO COMMUNICATIONS IN	58,869
ZTO EXPRESS CAYMAN INC	480,170
ZUMIEZ INC	5,800
ZURN WATER SOLUTIONS CORP	110,323
ZYNEX INC	4,290

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
3M COMPANY	2,000,000
7-11 INC	280,000
7-ELEVEN INC	3,228,000
ABBVIE INC	550,000
ABBVIE INC	1,290,000
ABBVIE INC	1,100,000
ABBVIE INC	2,153,000
ABMT	201,708
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
AEP TRANSMISSION CO LLC	1,000,000
AERCAP IRELAND CAP/GLOBA	3,430,000
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	2,374,000
ALEXANDRIA REAL ESTATE	730,000
ALIBABA	1,000,000
ALLIANT ENERGY FINANCE	810,000
ALLINA HEALTH SYSTEM	635,000
ALLSTATE CORPORATION	2,820,000
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	380,000
AMERICAN EXPRESS CO	2,000,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
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
AMGEN INC	2,631,000
AMGEN INCORPORATED	840,000
AMPHENOL CORP	1,020,000
AN JOSE CA REDEV AGY SUCCESS	1,015,000
ANALOG DEVICES INC	1,000,000
ANDOVER MA	1,100,000
ANGLO AMERICAN CAPITAL	200,000
ANGLO AMERICAN CAPITAL	200,000
ANGLO AMERICAN CAPITAL	990,000
ANGLO AMERICAN CAPITAL	260,000
ANGLO AMERICAN CAPITAL	700,000
ANHEUSER-BUSCH CO/INBEV	1,100,000
ANHEUSER-BUSCH COS	2,744,000
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	3,000,000
APPLE INC	1,500,000
APPLE INC	1,725,000
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
APPLIED MATERIAL	3,750,000
ARCHER-DANIELS	500,000



***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
ARES CAPITAL CORP	2,874,000
ASHTED CAPITAL INC	2,574,000
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	1,385,000
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	2,109,000
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	730,000
BANK OF MONTREAL	2,412,000
BANK OF NOVA SCOTIA	90,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
BANK OF NOVA SCOTIA	600,000
BANK OF NOVA SCOTIA	4,273,000
BANK OF NY MELLON CORP	470,000
BANK OF NY MELLON CORP	700,000
BANK OF NY MELLON CORP	680,000
BANK OF NY MELLON CORP	2,639,000
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	677,000
BARREN COUNTY KY GO	940,000
BARREN COUNTY KY GO	1,285,000
BARREN COUNTY KY GO	2,455,000
BAT CAPITAL CORP	3,454,000
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	1,708,000
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
BERKSHIRE HATHAWAY ENERGY	8,000,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
BERKSHIRE HATHAWAY ENERGY	5,000,000
BERKSHIRE HATHAWAY INC	2,000,000
BERKSHIRE HATHAWAY INC	1,787,000
BERKSHIRE HATHAWAY ENERGY	5,000,000
BEXAR CNTY TX	1,085,000
BHP BILLITON FINANCE	1,920,000
BLACK HILLS CORP	1,200,000
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	5,000,000
BNP PARIBAS	1,180,000
BNP PARIBAS	630,000
BOARDWALK PIPELINES LLC	1,656,000
BOEING CO	970,000
BOEING CO	420,000
BOEING CO	565,000
BOEING CO	1,712,000
BOSTON PROPERTIES LP	485,000
BOSTON PROPERTIES LP	410,000
BOSTON PROPERTIES LP	450,000
BOSTON UNIVERSITY	3,000,000
BPCE SA	740,000
BRASKEM NETHERLANDS	1,806,000
BRITISH TELECOMMUNICATIO	3,081,000
BROADCOM INC	3,641,000
BROWN FORMAN CORP	2,100,000
BROWN-FORMAN CORP	5,000,000
BROWN-FORMAN CORP	4,600,000
BROWN-FORMAN CORP.	2,000,000
BROWN-FORMAN CORP.	1,000,000
BRUNSWICK CORP	2,744,000
BUCKS CNTY PA CMNTY CLG AUTH	445,000
BURLINGTN NORTH SANTA FE	1,300,000
BURLINGTN NORTH SANTA FE	350,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
BURLINGTON NORTH SANTA FE	2,395,000
BURLINGTON NORTHERN SANTA FE	2,000,000
BURLINGTON NOTHERN SANTA FE	2,000,000
BWAY MORTGAGE TRUST	0
CALIFORNIA MUNI FIN AUTH-FBI	3,400,000
CALIFORNIA ST	1,715,000
CAMPBELL UNION HIGH SCHOOL	1,265,000
CANADIAN NATIONAL RESOURCES	700,000
CANADIAN NATL RESOURCES	1,662,000
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	180,000
CAPITAL ONE FINANCIAL CORP	390,000
CARE CAPITAL PROPERTIES	1,902,000
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	1,673,000
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	2,779,000
CENOVUS ENERGY INC	1,892,000
CENTERPOINT ENER HOUSTON	320,000
CENTERPOINT ENERGY RES	930,000
CENTERPOINT ENERGY RES	230,000
CENTRL OH SOL WST AUTH	1,410,000
CGCMT	7,035,000
CHANDLER AZ EXCISE TAX REVEN	1,000,000
CHARLES SCHWAB CORP	5,000,000
CHARLES SCHWAB CORP	2,000,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
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	1,741,000
CHENIERE ENERGY INC	3,480,000
CHEVRON CORP	4,000,000
CHEVRON PHILLIPS CHEM CO	700,000
CHICAGO IL	70,000
CINCINNATI FINANCIAL CORP DE	2,500,000
CINCINNATI FINANCIAL CORP DE	2,000,000
CITIGROUP	1,981,000
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	730,000
CITIZENS BANK NA/RI	250,000
CITIZENS BANK NA/RI	2,703,000
CITY OF AURORA CO WATER REVE	1,160,000
CITY OF CASA GRANDE AZ	2,025,000
CITY OF OWENSBORO KY	1,315,000
CITY OF PADUCAH KY	1,080,000
CLARK CO KY SDFC	2,000,000
CLEVELAND CLINIC FOUND	700,000
CME GROUP INC	3,650,000
CMS ENERGY CORP	3,770,000
CNH INDUSTRIAL NV	350,000
COCA-COLA CO	5,000,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
COCA-COLA CO	3,000,000
COMCAST CORP	1,234,000
COMCAST CORP	2,060,000
COMCAST CORPORATION	832,000
COMCAST CORPORATION	1,250,000
COMERICA BANK	550,000
COMM	2,810,000
COMM MORTGAGE TRUST	2,350,000
COMM MORTGAGE TRUST	1,830,000
COMMONSPIRIT HEALTH	435,000
COMMONSPIRIT HEALTH	2,218,000
CONNECTICUT LIGHT & POWER	200,000
CONOCOPHILLIPS COMPANY	385,000
CONSTELLATION BRANDS INC	500,000
CONTINENTAL RESOURCES	1,725,000
COOPERATIEVE RABOBANK UA	810,000
COOPERATIEVE RABOBANK UA	260,000
COOPERATIEVE RABOBANK UA	660,000
COOPERATIEVE RABOBANK UA	360,000
CORESTATES CAPTL III	4,981,000
COSTCO WHOLESALE CORP	1,000,000
COSTCO WHOLESALE CORP	2,000,000
COSTCO WHOLESALE CORP	3,000,000
COTERRA ENERGY INC	470,000
COUNTY OF PIMA AZ	1,100,000
COVE LAKE VILLAGE APARTMENTS	10,500,000
CPC INTERNATIONAL INC DEBS	5,000,000
CRANE CO	1,000,000
CREDIT SUISSE GROUP AG	660,000
CREDIT SUISSE GROUP AG	1,000,000
CREDIT SUISSE NEW YORK	1,254,000
CRH AMERICA FINANCE INC	590,000
CRH AMERICA INCORPORATED	650,000
CROWN CASTLE INTL CORP	5,000,000
CROWN CASTLE INTL CORP	2,567,000
CSX CORP	3,000,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
CUBESMART LP	240,000
CVS CORP	2,024,000
CVS HEALTH CORP	532,000
CVS HEALTH CORP	830,000
CVS HEALTH CORP	230,000
CVS HEALTH CORP	800,000
CVS HEALTH CORP	370,000
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	2,680,000
DIAGEO CAPITAL PLC	230,000
DIGITAL REALTY TRUST LP	1,270,000
DOMINION ENERGY SOUTH	840,000
DTE ELECTRIC CO	1,210,000
DTE ELECTRIC CO	700,000
DUKE ENERGY CAROLINAS	1,400,000
DUKE ENERGY PROGRESS	5,000,000
DUKE ENERGY PROGRESS INC	1,352,000
DUKE ENERGY PROGRESS INC	1,912,000
DUKE ENERGY PROGRESS LLC	660,000
DUKE UNIVERSITY	2,250,000
DUKE UNIVERSITY HEALTH	585,000
EASTMAN CHEMICAL	360,000
ECMC GROUP STUDENT LOAN TRUS	1,015,805
ECOLAB INC	1,109,000
ECOLAB INC 12/8/41	136,000
EDISON INTERNATIONAL	1,860,000
ELECTRICITE DE FRANCE	2,322,000
ELEVANCE HEALTH INC	2,438,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
ELI LILLY	2,012,000
ELI LILLY & CO	2,286,000
EMERSON ELECTRIC CO	500,000
EMERSON ELECTRIC COMPANY	435,000
ENBRIDGE INC	290,000
ENTERGY ARKANSAS INC	1,000,000
ENTERGY ARKANSAS INC	270,000
ENTERGY ARKANSAS LLC	420,000
ENTERGY LOUISIANA LLC	590,000
ENTERPRISE PRODUCTS OPER	700,000
ENTERPRISE PRODUCTS OPER	130,000
ENTERPRISE PRODUCTS OPER	610,000
ENTERPRISE PRODUCTS OPER	460,000
EQUIFAX INCORPORATED	580,000
EQUIFAX INCORPORATED	580,000
EQUIFAX INCORPORATED	230,000
ESTEE LAUDER CO INC	1,000,000
EVERGY KANSAS CENTRAL	280,000
EVERGY METRO	1,520,000
EVERGY MISSOURI WEST INC	540,000
EXELON CORPORATION	450,000
EXPERIAN FINANCE PLC	210,000
EXPERIAN FINANCE PLC	1,200,000
EXPORT IMPORT BK UNITED	365,046
EXTRA SPACE STORAGE LP	190,000
EXXON MOBIL	3,000,000
EXXON MOBIL	1,000,000
EXXON MOBIL CORPORATION	1,000,000
FANNIE MAE	3,349,134
FANNIE MAE	3,548,726
FANNIE MAE	1,048,434
FANNIE MAE	753,080
FANNIE MAE	715,801
FANNIE MAE	1,542,087
FANNIE MAE	1,918,412
FANNIE MAE	1,520,000



***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
FANNIE MAE	3,020,000
FANNIE MAE 30 YR.	1,209,583
FANNIE MAE 30 YR. (#2)	807,262
FANNIE MAE POOL	1,446,840
FANNIE MAE POOL	2,869,023
FANNIE MAE POOL	446,698
FANNIE MAE POOL	2,579,446
FANNIE MAE POOL	893,558
FANNIE MAE POOL	1,574,090
FANNIE MAE POOL	1,105,670
FANNIE MAE POOL	824,131
FANNIE MAE POOL	1,888,691
FANNIE MAE POOL	1,323,933
FANNIE MAE POOL	5,833,274
FANNIE MAE POOL	1,146,000
FANNIE MAE POOL	3,410,959
FANNIE MAE POOL	872,283
FANNIE MAE POOL	677,633
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
FEDERAL HOME LOAN BANK	5,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDEX CORP	2,419,000
FFCB BONDS 7/26/27	5,000,000
FG A84158	108,118
FG G04388	159,639
FGLMC	168,158
FHLMC (GOLD) POOL # A42105	117,837
FHLMC (GOLD) POOL # A47480	34,932
FHLMC (GOLD) POOL # FGP28000	639,425
FHLMC (GOLD) POOL # G08122	73,061
FIDELITY NATIONAL FINANCIAL	1,800,000
FIDELITY NATIONAL INFORM	310,000
FIDELITY NATL FINANCIAL	7,000,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
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
FIRSTENERGY TRANSMISSION	3,296,000
FISERV INCORPORATED	1,320,000
FISERV INCORPORATED	540,000
FISERV INCORPORATED	200,000
FLEMING CO., KY SDFC	5,000,000
FLORIDA GAS TRANSMISSION	1,400,000
FLORIDA POWER AND LIGHT	700,000
FLORIDA ST WTR POLL CONTROL	1,250,000
FMC CORP	580,000
FMC CORP	1,280,000
FN 932227	32,564
FN AN3706	7,004,692
FN AN7825	4,543,003
FN AN8258	4,916,064
FN BL5028	3,287,246
FN BL5028	3,756,853
FN BL5028	5,635,279
FN BS6908	5,000,000
FN BS6908	5,500,000
FNMA	3,400,000
FNMA	3,762,417
FNMA	1,690,000
FNMA	2,790,000
FNMA	1,110,000
FNMA AN0918	4,491,002
FNMA BONDS	4,000,000
FNMA POOL # 124921	541
FNMA POOL # 251752	1,899
FNMA POOL # 256089	307,468
FNMA POOL # 256181	72,241
FNMA POOL # 313644	11,047

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
FNMA POOL # 456258	20,279
FNMA POOL # 457075	26,999
FNMA POOL # 521220	11,471
FNMA POOL # 755598	87,735
FNMA POOL # 755598	87,735
FNMA POOL # 763651	39,027
FNMA POOL # 763651	39,027
FNMA POOL # 902823	71,577
FNMA POOL # 942887	63,277
FNMA POOL # 944608	56,684
FNMA POOL AN0502	1,495,565
FORD CREDIT AUTO OWNER TRUST	2,535,000
FORSYTH COUNTY GA SCH DIST	1,000,000
FORT KNOX MILITARY HOUSING	4,983,433
FORTINET INC	1,900,000
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	1,345,885
FREDDIE MAC - SCRT	935,830
FREDDIE MAC - SCRT	555,089
FREDDIE MAC 55 - UMBS	623,299
FREDDIE MAC 55 - UMBS	835,222
FREDDIE MAC 55 - UMBS	1,685,398
FREDDIE MAC 55 - UMBS	1,369,113
FREDDIE MAC 55 - UMBS	1,324,599
FREDDIE MAC GOLD POOL	274,878
FREDDIE MAC GOLD POOL	463,469
FRISCO TX INDEP SCH DIST	750,000
G@ BJ9649	756,451
GARFIELD/PITKIN/EAGLE CO SCH	815,000
GATX CORP	1,000,000
GATX CORP	2,600,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
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	1,439,000
GENERAL MOTORS FINL CO	1,505,000
GEORGIA-PACIFIC LLC	1,000,000
GN 698276	44,057
GNMA MTG POOL # 417322	15,929
GNMA MTG POOL # 417322	11,711
GNMA MTG POOL # 448386	80,771
GNMA MTG POOL # 457859	86,595
GNMA MTG POOL # 486228	9,752
GNMA MTG POOL # 499991	27,049
GNMA MTG POOL # 539783	25,841
GNMA MTG POOL # 570491	31,348
GOLDMAN SACHS	4,000,000
GOLDMAN SACHS GROUP INC	530,000
GOLDMAN SACHS GROUP INC	1,200,000
GOLDMAN SACHS GROUP INC	800,000
GOLDMAN SACHS GROUP INC	970,000
GOLDMAN SACHS GROUP INC	1,600,000
GOLDMAN SACHS GROUP INC	610,000
GOLDMAN SACHS GROUP INC	500,000
GOLDMAN SACHS GROUP INC	1,411,000
GOLDMAN SACHS GROUP INC	3,139,000
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

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
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	2,759,000
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	1,505,000
HOME DEPOT INC	5,000,000
HOME DEPOT INC	2,000,000
HOME DEPOT INC	3,000,000
HOME DEPOT INC.	5,500,000
HONEYWELL INTERNATIONAL	2,000,000
HONEYWELL INTERNATIONAL	1,000,000
HONEYWELL INTERNATIONAL INC	2,000,000
HOST HOTELS & RESORTS LP	2,860,000
HP INC	580,000
HP INC	500,000
HSBC HOLDINGS PLC	270,000
HSBC HOLDINGS PLC	1,480,000
HSBC HOLDINGS PLC	1,250,000
HSBC HOLDINGS PLC	720,000
HUNTINGTON BANCSHARES	340,000
HUNTINGTON BANCSHARES INC	3,254,000
HUNTINGTON NATIONAL BANK	250,000
IBM CORP DEBS	6,000,000
IBM CORPORATION	660,000
IDA FAIRFAX COUNTY VA	825,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
ILLINOIS TOOL WORKS INC	5,000,000
IMPERIAL BRANDS FIN PLC	1,951,000
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 LUX FINAN	1,090,000
INGREDION INC	1,470,000
INTEL CORP	1,670,000
INTEL CORP	570,000
INVITATION HOMES OP	3,121,000
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	1,025,000
JBS USA LUX S A	3,232,000
JERSEY MIKE'S FU20191A LC	2,312,525
JOHN DEERE CAPITAL	2,561,000
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 2016NINEAL M	1,849,000
JPMCC	5,860,000
JPMCC	6,070,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
JPMORGAN CHASE & CO	1,200,000
JPMORGAN CHASE & CO	1,370,000
JPMORGAN CHASE & CO	1,090,000
JPMORGAN CHASE & CO	440,000
JPMORGAN CHASE & CO	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	2,587,000
JPMORGAN CHASE & CO	3,301,000
KAISER FOUNDATION HOSPIT	780,000
KENTUCKY HIGHER EDUC ST LOAN	2,149,235
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	535,000
KENTUCKY RURAL WATER FINANCE	2,170,000
KENTUCKY STATE RURAL WTR FIN	2,195,000
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	490,000
KENTUCKY UTILITIES	1,900,000
KENTUCKY UTILITIES CO	3,000,000
KENVUE INC	640,000
KEURIG DR PEPPER INC	1,000,000
KEURIG DR PEPPER INC	2,000,000
KEY BANK NA	1,400,000
KEY BANK NA	290,000
KEY CORP	660,000
KILROY REALTY LP	787,000
KIMCO REALTY COR	1,140,000
KINDER MORGAN INC/DELAWA	830,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
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	1,645,000
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
LINCOLN W HAYMARKET NE JT PU	1,000,000
LLOYDS BANKING GROUP PLC	2,488,000
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	490,000
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	2,925,000
LOWE'S COS INC	6,000,000



***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
MA INSTITUTE OF TECH.	2,000,000
MADISON AVENUE T201511MD	2,600,000
MAGALLANES INC	1,520,000
MAGALLANES INC	1,817,000
MAGALLANES INC	2,994,000
MAGELLAN MIDSTREAM PARTNERS	1,170,000
MAGELLAN MIDSTREAM PARTNERS	700,000
MANUF & TRADERS TRUST CO	960,000
MARATHON OIL CORPORATION	280,000
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	2,485,000
MARS INC.	5,000,000
MARSH & MCLENNAN COS	520,000
MARSH & MCLENNAN COS	580,000
MARTIN MARIETTA MATERIAL	1,580,000
MARVELL TECHNOLOGY INC	3,154,000
MASCO CORPORATION	640,000
MASS INSTITUTE OF TECH	1,075,000
MASS INSTITUTE OF TECH	150,000
MASS INSTITUTE OF TECH	1,065,000
MASS MUTUAL GLOBAL FUNDING	400,000
MASS MUTUAL GLOBAL FUNDING	440,000
MASSACHUSETTS ST	500,000
MASSACHUSETTS ST	1,220,000
MASSACHUSETTS ST	740,131
MASSACHUSETTS ST WTR RESOURC	1,000,000
MASTERCARD INC	1,200,000
MASTERCARD INC	1,000,000
MASTERCARD INC	3,236,000
MCCORMICK & CO	1,100,000
MCCORMICK & CO	3,926,000
MCCORMICK & CO	3,000,000
MCCRACKEN CNTY KENTUCKY	765,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
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	5,000,000
MERCEDES-BENZ FIN NA	600,000
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 GOVT NASHVILLE & DAVIDSO	1,175,000
MET LIFE GLOB FUNDING I	500,000
METROPOLITAN LIFE 144 A SURP	1,000,000
MICHIGAN ST FIN AUTH REVENUE	995,000
MICROCHIP TECHNOLOGY INC	3,105,000
MICRON TECHNOLOGY INC	1,736,000
MICRON TECHNOLOGY INC	580,000
MICROSOFT CORP	4,000,000
MICROSOFT CORP	5,000,000
MICROSOFT CORP	1,249,000
MID-AMERICA APARTMENTS	790,000
MID-AMERICA APARTMENTS	330,000
MIDAMERICAN ENERGY CO	1,090,000
MIDAMERICAN ENERGY CO	730,000
MIDWEST CONNECTOR CAPIT	2,091,000
MISSISSIPPI DEVELOPMENT BANK	3,000,000
MISSISSIPPI ST	2,395,000
MISSOURI HIGHER EDUCATION LO	1,926,386
MITSUBISHI UFJ FIN GRP	410,000
MITSUBISHI UFJ FIN GRP	1,900,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
MITSUBISHI UFJ FIN GRP	600,000
MITSUBISHI UFJ FIN GRP	340,000
MITSUBISHI UFJ FIN GRP	410,000
MMAF EQUIPMENT FINANCE LLC	192,976
MOHAWK INDUSTRIES INC	2,348,000
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	2,171,000
MORGAN STANLEY	2,810,000
MORGAN STANLEY DEAN WITTER	1,200,000
MOSAIC CO	500,000
MPLX LP	680,000
MPLX LP	140,000
MPLX LP	750,000
MPLX LP	170,000
MPLX LP	490,000
MPLX LP	2,108,000
MSC	2,570,000
MYLAN LABORATORIES INC	2,397,000
N TEXAS ST HGR EDU AUTH	1,447,799
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 SECS CLEARING	1,000,000
NATIONAL SECS CLEARING	1,000,000
NATIONAT FIN AUTH VA KERNERS	2,420,000
NATIONWIDE CHILDREN HOSP	625,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
NETFLIX INC	2,188,000
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 LIFE GLOBAL	2,455,000
NEW YORK LIFE GLOBAL FUNDING	660,000
NEW YORK ST	1,000,000
NEWMONT CORP	745,000
NEXTERA ENERGY	2,120,000
NGPL PIPE LLC	2,551,000
NIKE	1,000,000
NORFOLK SOUTHER CORP	3,000,000
NORFOLK SOUTHERN CORP	2,091,000
NORFOLK SOUTHERN CORPORATION	580,000
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	2,562,000
NORTHROP GRUMMAN CORP	580,000
NORTHROP GRUMMAN CORP	2,000,000
NORTHROP GRUMMAN CORP	3,000,000
NORTHROP GRUMMAN CORP	4,000,000
NORTHWESTERN MEMORIAL	1,055,000
NORTHWESTERN MUTUAL GLBL	410,000
NORTHWESTERN MUTUAL GLBL	420,000
NORTHWESTERN MUTUAL LIFE	500,000
NORTHWESTERN MUTUAL LIFE	3,159,000
NORTHWESTERN UNIVERSITY	2,640,000
NTT FINANCE CORP	920,000
NUCOR CORPORATION	350,000
NUTRIEN LTD	700,000
NUTRIEN LTD	110,000
NUTRIEN LTD	250,000
NUTRIEN LTD	730,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
NXP BV / NXP FUNDING LLC	2,306,000
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	2,937,000
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
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	1,019,000
ORACLE CORP	812,000
OREGON ST	1,000,000
OREGON ST	500,000
OSHKOSH CORP	350,000
OTIS WORLDWIDE CORPELECTRICA	400,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
PACIFIC GAS & EL	3,236,000
PACIFIC LIFE GF II	750,000
PACIFICORP	500,000
PACIFICORP	385,000
PACIFICORP	2,296,000
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	1,593,000
PARKER HANNIFIN CORP	3,000,000
PARTNERS HEALTHCARE SYST	770,000
PECO ENERGY CO	1,100,000
PEPSICO INC	1,640,000
PEPSICO INC	984,000
PERKINELMER INCORPORATED	760,000
PERNOD RIC INTL FIN LLC	310,000
PETROLEOS MEXICANOS	275,000
PETROLEOS MEXICANOS	555,000
PFIZER INC	2,000,000
PHARR-SAN JUAN-ALAMO TX INDE	750,000
PHILLIPS 66	280,000
PHILLIPS 66	1,200,000
PIEDMONT NATURAL GAS NOTES	2,000,000
PIONEER NATURAL RESOURCE	1,400,000
PIPELINE FUNDING CO	8,536,000
PITTSBURGH & ALLEGHENY CO PA	755,000
PLAINS ALL AMERICAN PIPELINE	700,000
PNC BANK NA	775,000
PNC CAPITAL TRUST C	3,999,000
PNC FINANCIAL SERVICES	280,000
PNC FINANCIAL SERVICES	130,000
PPG INDUSTRIES	5,000,000
PPG INDUSTRIES INC	240,000
PPG INDUSTRIES INC	420,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
PPG INDUSTRIES INC	800,000
PPL ELECTRIC UTILITIES	730,000
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
PROLOGIS INC	600,000
PROLOGIS INC	940,000
PROVINCE OF ALBERTA	4,000,000
PROVINCE OF ALBERTA	4,000,000
PRUDENTIAL FINANCIAL	2,097,000
PUBLIC SERVICE CO OF COLORAD	270,000
PUBLIC SERVICE ELECTRIC & GA	600,000
PUBLIC SERVICE ELECTRIC & GA	1,000,000
RABOBANK NEDERLAND	2,723,000
RAYTHEON TECH CORP	530,000
RAYTHEON TECH CORP	380,000
RAYTHEON TECH CORP	210,000
RAYTHEON TECH CORP	2,000,000
REALTY INCOME CORP	700,000
REGIONS BANK SUB NOTES	5,000,000
REGIONS FINANCIAL CORP	860,000
RELX CAPITAL INC	780,000
RELX CAPITAL INC	40,000
RELX CAPITAL INC	680,000
REPUBLIC OF CHILE	2,159,000
REXFORD INDUSTRIAL REALTY	460,000
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

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
ROGERS COMMUNICATIONS INC	570,000
ROLLS-ROYCE PLC	500,000
ROPER TECHNOLOGIES INC	560,000
ROPER TECHNOLOGIES INC	570,000
ROPER TECHNOLOGIES INC	1,826,000
ROYAL BANK OF CANADA	540,000
ROYAL BANK OF CANADA	340,000
ROYAL BANK OF CANADA	530,000
RPM INCORPORATED	1,000,000
RYDER SYSTEMS INCORPORATED	500,000
RYDER SYSTEMS INCORPORATED	240,000
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 ROSA LEASING LLC	137,274
SBA PARTICIPATION CERTIFICAT	1,138,825
SBA PARTICIPATION CERTIFICAT	1,321,385
SBA PARTICIPATION CERTIFICAT	1,646,258
SBA PARTICIPATION CERTIFICAT	1,415,000
SBA PARTICIPATION CERTIFICAT	3,905,000
SBA PARTICIPATION CERTIFICAT	769,421
SBA PARTICIPATION CERTIFICAT	815,168
SBA PARTICIPATION CERTIFICAT	946,632
SBA PARTICIPATION CERTIFICAT	720,535
SBA PARTICIPATION CERTIFICAT	999,899
SBA PARTICIPATION CERTIFICAT	857,998



***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
SBA PARTICIPATION CERTIFICAT	1,640,000
SBA TOWER TRUST	2,563,000
SBAP 2005-20L 1	140,172
SBAP 2006-20H 1	194,140
SBAP 2006-20I 1	22,049
SBAP 2006-20J 1	151,298
SBAP 2007-20B 1	81,748
SBAP 2007-20I 1	81,166
SBAP 2008-20B 1	217,316
SBAP 2008-20C 1	159,275
SBIC	8,423,584
SCHLUMBERGER INVESTMENT	1,300,000
SEMT	121,144
SHELL INTERNATIONAL FIN	460,000
SHERWIN-WILLIAMS CO	800,000
SHERWIN-WILLIAMS CO/THE	2,125,000
SIMPSON CO. GO	2,445,000
SIMPSON CO. GO	2,590,000
SKOKIE IL	1,000,000
SLM STUDENT LOAN TRUST	2,346,923
SMALL BUSINESS ADMINISTRATIO	349,532
SMALL BUSINESS INVESTMENT CO	379,155
SMALL BUSINESS INVESTMENT CO	357,005
SMALL BUSINESS INVESTMENT CO	98,254
SMALL BUSINESS INVESTMENT CO	508,612
SMALL BUSINESS INVESTMENT CO	1,581,686
SMALL BUSINESS INVESTMENT CO	1,152,563
SMALL BUSINESS INVESTMENT CO	1,248,355
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
SOUTH32 TREASURY USA	1,430,000
SOUTHERN CALIFORNIA EDISON	680,000
SOUTHERN CALIFORNIA EDISON	801,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
SOUTHERN CALIFORNIA EDISON	550,000
SOUTHTRUST BANK BIRMINGHAM N	2,000,000
SOUTHTRUST BANK BIRMINGHAM N	2,000,000
SPIRE MISSOURI INC	590,000
STAFFORD TX MUNI SCH DIST	1,525,000
STANFORD HEALTH CARE	500,000
STANLEY BLACK & DECKER I	290,000
STANLEY BLACK & DECKER I	590,000
STARBUCKS CORP	230,000
STARBUCKS CORP	1,682,000
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	1,614,000
STORE CAPITAL CORP	662,000
STRYKER CORP	3,000,000
STRYKER CORP	1,000,000
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	4,771,000
T MOBILE USA INC	3,049,000
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 NATURAL GAS SECURITIZA	590,000
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

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
TOLL BROS FINANCE CORP	3,038,000
TORONTO-DOMINION BANK	740,000
TORONTO-DOMINION BANK	380,000
TOWD POINT MORTGAGE TRUST	107,551
TOWD POINT MORTGAGE TRUST	758,863
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	2,000,000
TOYOTA MOTOR CREDIT CORP	2,000,000
TOYOTA MOTOR CREDIT CORP	2,000,000
TOYOTA MOTOR CREDIT CORP	5,000,000
TOYOTA MOTOR CREDIT CORP	3,000,000
TRANE TECH FIN LTD	920,000
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	460,000
TRUIST FINANCIAL CORP	190,000
TSMC ARIZONA CORP	500,000
TSMC ARIZONA CORP	380,000
TSMC GLOBAL LTD	1,080,000
TSMC GLOBAL LTD	510,000
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	7,000,000
U S TREASURY	4,000,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
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	9,153,000
U S TREASURY	18,330,000
U S TREASURY	12,200,000
U S TREASURY BONDS	22,000,000
U S TREASURY BONDS	9,000,000
U S TREASURY BONDS	3,000,000
U S TREASURY BONDS	5,000,000
U S TREASURY BONDS	7,900,000
U S TREASURY BONDS	15,000,000
U S TREASURY BONDS	14,000,000
U S TREASURY BONDS	2,000,000
U S TREASURY BONDS	2,000,000
U S TREASURY BONDS	7,000,000
U S TREASURY BONDS	1,000,000
UBS GROUP AG	1,000,000
UBS GROUP AG	340,000
UBS GROUP AG	500,000
UDR INC	700,000
UDR INC	553,000
UNICOM CORP (COMM EDISON)	720,000
UNION ELECTRIC CO	1,450,000
UNION ELECTRIC CO	500,000
UNION ELECTRIC CO	570,000
UNION PACIFIC CORP	1,000,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
UNION PACIFIC CORPORATION	600,000
UNION PACIFIC CORPORATION	300,000
UNITED MEXICAN STATES	2,677,000
UNITED PARCEL SERVICE	840,000
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	1,600,000
UNITED STATES TREASURY	2,651,000
UNITED STATES TREASURY	9,185,000
UNITED STATES TREASURY	1,941,000
UNITED STATES TREASURY	6,000,000
UNITED STATES TREASURY	20,000,000
UNITED STATES TREASURY	20,000,000
UNITED STATES TREASURY	6,000,000
UNITED STATES TREASURY	7,000,000
UNITED STATES TREASURY BONDS	10,000,000
UNITED STATES TREASURY BONDS	10,000,000
UNITED STATES TREASURY BONDS	5,000,000
UNITED STATES TREASURY NOTE	10,000,000
UNITED STATES TREASURY NOTE	10,000,000
UNITED STATES TREASURY NOTES	20,000,000
UNITED STATES TREASURY NOTES	5,000,000
UNITED TECHNOLOGY CORP	1,300,000
UNITEDHEALTH GROUP INC	280,000
UNITEDHEALTH GROUP INC	1,000,000
UNITEDHEALTH GROUP INC	2,448,000
UNITEDHEALTH GROUP INC	301,000
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

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
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	1,640,000
UNIVERSITY OF WASHINGTON	5,000,000
UPS	2,000,000
UPS	5,000,000
US BANCORP	660,000
US BANCORP	4,500,000
US BANCORP	4,500,000
US TREASURY	26,875,000
US TREASURY	13,000,000
US TREASURY	11,000,000
US TREASURY	12,500,000
US TREASURY	11,000,000
US TREASURY	25,000,000
US TREASURY	3,000,000
US TREASURY	6,000,000
US TREASURY	9,000,000
US TREASURY	20,000,000
US TREASURY	4,000,000
US TREASURY	5,000,000
US TREASURY	20,000,000
US TREASURY	20,100,000
US TREASURY	2,645,000
US TREASURY	15,055,000
US TREASURY	20,720,000
US TREASURY BOND	8,000,000
US TREASURY BOND	9,000,000
US TREASURY BOND	10,000,000
US TREASURY BOND	10,000,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
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
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	75,050,000
US TREASURY NOTE	5,000,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
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	2,837,000
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	2,856,000
VERMONT ST HSG FIN AGY PROPE	100,000
VETERNAL AFFAIRS MUNI	1,945,000
VETERNAL AFFAIRS MUNI	5,850,000
VIACOMCBS INC	1,905,000
VIRGINIA ST HSG DEV AUTH SER	465,844
VISA INC	2,000,000
VISA INC	3,000,000
VISA INC	2,000,000
VISA INC	1,675,000
VISA INC.	4,000,000



***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Fixed Income**

Description	Par Amount
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	850,000
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)	3,641,000
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
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	1,749,000
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

***Teachers' Retirement System of the State of Kentucky  
Retirement Annuity Trust Holdings  
March 31, 2023***

**Fixed Income**

<b>Description</b>	<b>Par Amount</b>
WILLIAMS COMPANIES, INC.	230,000
WISCONSIN ELECTRIC POWER	600,000
WISCONSIN ENERGY CORP	180,000
WISCONSIN ENERGY CORP	5,121,000
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***  
***March 31, 2023***

**Additional Categories**

Description	Capital Contributed
1011778 BC / NEW RED FIN	448,625
ALBERTSONS COS/SAFEWAY	942,750
ALCOA NEDERLAND HOLDING	250,000
ALCOA NEDERLAND HOLDING	3,042,485
ALLISON TRANSMISSION INC	4,765,321
ALLISON TRANSMISSION INC	510,025
ARCONIC ROLLED PRODUCTS	265,625
AVENUE CAPITAL SPECIAL SIT.	1
BABSON CAPITAL EUROPEAN LOAN	95,861,613
BALL CORP	2,177,915
BALL CORP	1,172,629
BEACON ESCROW CORP	1,550,004
BERRY GLOBAL INC	2,563,115
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	2,730,675
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
BURGER KING	449,375
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	211,518,981
CROCS INC	849,800
DAVITA INC	1,305,400
DAVITA INC	2,582,720

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Additional Categories**

Description	Capital Contributed
DEERPATH DIRECT LENDING	60,000,000
DELTA AIR LINES INC	2,370,370
DELTA AIR LINES INC	473,125
DELTA AIRLINES INC	1,494,510
FACTSET RESEARCH SYSTEMS	698,803
FAIR ISAAC CORP	3,463,494
FIRST CASH INC	4,409,110
FORESTAR GROUP INC	2,027,750
FT. WASH HIGH YIELD BOND FUND	300,678,818
GARTNER INC	1,589,350
GARTNER INC	465,540
HCA INC	2,532,075
HCA INC	500,625
HIGHBRIDGE SPECIALTY LOAN II	1,571,455
HILLENBRAND INC	1,074,000
HILLENBRAND INC	1,000,000
HOWARD HUGHES CORP	3,615,314
INTERNATIONAL GAME TECHNOLOG	1,963,575
INTERNATIONAL GAME TECHNOLOG	489,800
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	3,091,435
LITHIA MOTORS INC	2,919,750
LIVE NATION ENTERTAINMEN	991,850
LIVE NATION INC	2,471,760
LORD ABBETT SECURITIES	96,776,084
LS HIWASSEE CASH BALANCES	33,989
LS MICHIGAN CASH BALANCES	424,491
LST MAGNOLIA CASH BALANCES	844,787
LST MAGNOLIA CUT CO	208,058
LST TOLEDO CASH BALANCES	1,680,834

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Additional Categories**

Description	Capital Contributed
LST TOLEDO CUT CO INC	542,671
MARATHON EUR. CREDIT III	39,832,912
MARATHON EUROPEAN CREDIT II	5,765,817
MARATHON/KTRS CREDIT FUND	590,085,829
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	28,024,870
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
NEXSTAR ESCROW INC	2,969,145
NEXSTAR ESCROW INC	1,472,025
NMI HOLDINGS	5,049,525
OAKTREE EURO CAPITAL SOLUTIO	17,812,123
OAKTREE EUROPEAN DISLOCATION	4,428,213
OAKTREE OPPORTUNITIES IX	26,779,578
OAKTREE OPPORTUNITIES X	11,886,325
OAKTREE XB	46,250,607
PAPA JOHN'S INTL INC	4,785,135
PATRICK INDUSTRIES INC	470,000
PATRICK INDUSTRIES INC	764,713
PATRICK INDUSTRIES INC	2,236,070

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Additional Categories**

Description	Capital Contributed
PATRICK INDUSTRIES INC	482,450
QUICKEN LOANS LLC/QUICKN	1,010,625
RENT-A-CENTER INC	4,248,415
RITCHIE BROS AUTIONEERS	500,000
ROCKETMTGE CO-ISSUER INC	1,666,025
ROCKETMTGE CO-ISSUER INC	2,110,075
SCIENTIFIC GAMES INTERNA	2,209,200
SCIENTIFIC GAMES INTERNA	976,250
SERVICE CORP INTL	3,544,075
SERVICE CORP INTL	1,484,900
SHENKMAN SECURITIES	326,317,607
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	5,070,378
TEMPUR SEALY INTERNATIONAL I	3,305,540
TEMPUR SEALY INTL INC	404,885
TRANSDIGM INC	1,706,562
TREASURY BILL	2,927,449
UNITED RENTALS NORTH AM	1,506,013
US TREASURY N/B	4,983,594
VALVOLINE INC	4,121,225
VERISIGN INC	1,411,047
WILLIAM CARTER	3,984,825
WINNEBAGO INDUSTRIES	4,997,818

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Alternative Investments**

Description	Capital Contributed
ACTIS GLOBAL FUND IV	27,845,025
ALINDA INFRASTRUCTURE FD II	1
ALPINVEST CO-INV FUND VIII	27,197,827
ALPINVEST SECONDARIES VII	16,965,130
APAX CREDIT OPP	5,653,387
APAX DIGITAL FUND	30,080,519
APAX DIGITAL II	8,071
APAX IX PENSION	12,464,797
APAX VIII, L.P.	7,477,402
APAX X PENSION	33,462,641
AUDAX MEXXANINE FUND III	1
AUDAX MEZZ V-A	8,867,604
AUDAX MEZZANINE FUND IV	7,333,528
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	24,774,101
CARLYLE EUROPE PARTNERS IV,	13,869,512
CARLYLE EUROPE PARTNERS V	17,153,321
CARLYLE PARTNERS VIII	5,886,805
CARLYLE R&S ENERGY	40,888,876
CARLYLE R&S ENERGY II	12,674,729
FORT WASHINGTON IX PENSION	27,815,965
FORT WASHINGTON PRIVATE EQUI	16,090,657
FORT WASHINGTON VIII	19,931,776
FT WASHINGTON OPP IV-K	21,440,594
FT WASHINGTON OPPIV	18,297,804
FT WASHINGTON PE SMALL II-K	2,660,000
FT WASHINGTON X	20,348,437
FT WASHINGTON XI	700,000
FT WASHINGTON XI-K	2,000,000
FT. WASHINGTON IX-K PENSION	28,495,263
GAVEA INVESTMENT FUND V	3,647,025
GAVEA INVESTMENT FUND V PLUS	2,809,912

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Alternative Investments**

Description	Capital Contributed
HELLMAN & FRIEDMAN VII	726,362
HELLMAN & FRIEDMAN VIII	27,713,690
IFM GLOBAL INFRASTRUCTURE	146,403,109
JP MORGAN MARITIME FUND	3,930,492
JPM GLOBAL TRANSPORT INCOME	81,963,748
JPM MARTIME FUND II	1
KKR & CO EUROPEAN FUND III	11,261,960
KKR & CO EUROPEAN FUND IV	25,560,252
KKR & CO FUND 2006	4,127,960
KKR AMERICAS XII	35,278,090
KKR EURO FUND V	38,716,260
KKR HEALTH II	3,150,275
LANDMARK EQUITY PARTNERS XIV	1,392,441
LANDMARK EQUITY XVII	3,071,529
LANDMARK PE XVI	16,320,700
LANDMARK XV	5,525,401
LEXINGTON CAPITAL PARTNERS I	33,201,625
LEXINGTON CAPITAL PARTNERS V	7,923,297
LEXINGTON CAPITAL PARTNERS V	19,615,171
MANULIFE PERMANENT CROPLAND	13,576,909
NATURAL GAS PARTNERS X	10,039,860
NATURAL RESOURCES XI	17,513,604
NATURAL RESOURCES XII	20,039,271
NGP ETP IV	5,031,203
OAKTREE EURO PRINCIPAL FUND	35,381,417
OAKTREE EUROPEAN PRINCIPAL I	12,841,885
OAKTREE EUROPEAN PRINCIPAL I	33,795,188
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE IV	5,590,843
OAKTREE MEZZANINE V	31,207,002
PUBLIC PENSION CAPITAL	59,206,661
RIVERSTONE GLOBAL E&P FUND V	9,944,106
RIVERSTONE VI	27,453,372
RIVERSTONE/CARTYLE E&P FUND	1
SILVER LAKE ALPINE II	25,462,593



***Teachers' Retirement System of the State of Kentucky  
Retirement Annuity Trust Holdings  
March 31, 2023***

**Alternative Investments**

<b>Description</b>	<b>Capital Contributed</b>
STEPSTONE PIONEER III (PARIS)	9,774,987

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Real Estate**

Description	Par Amount
AG NET LEASE FUND III	26,353,303
AG NET LEASE IV	38,918,010
AG REALTY VALUE XI	6,500,000
BLACKSTONE IX	36,458,152
BLACKSTONE REALTY PARTNERS V	14,000,875
BLACKSTONE REALTY PARTNERS V	23,171,565
BLACKSTONE X	243,422
CARLYLE CPI 3.31.21	99,992,815
CARLYLE PROPERTY INVESTORS	55,081,000
CARLYLE RE IX	2,799,845
CARLYLE REALTY PARTNERS VI	5,518,680
CARLYLE REALTY PARTNERS VII	6,932,887
CARLYLE REALTY VIII	14,701,236
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	9,725,224
LANDMARK REAL ESTATE VIII	19,075,844
LOWE'S STORE CONROE TX	7,859,747
LOWE'S STORE ELIZABETHTOWN K	8,409,000
LOWE'S STORE HAMILTON OH	8,497,160
LOWE'S STORE LAFAYETTE IN	7,600,000
LOWE'S STORE MARION IN	5,582,420
LOWE'S STORE PADUCAH KY	7,351,000
LOWE'S STORE PIKEVILLE KY	5,530,000
LOWE'S STORE SHERMAN TX	8,726,000

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Real Estate**

Description	Par Amount
MERCANTILE WAREHOUSE LOUISVI	7,338,745
PRUDENTIAL PRISA REAL ESTATE	319,057,470
RITE AID HORSE CAVE KY	370,000
ROCKWOOD CAPITAL REAL ESTATE	3,566,206
ROCKWOOD REAL ESTATE FUND X	25,271,468
ROCKWOOD REAL ESTATE FUND XI	54,768,695
SAM'S WAREHOUSE PADUCAH KY	3,600,000
TA CORE REALTY FUND	165,088,481
TA REALTY ASSOC XII	45,570,467
TA REALTY ASSOCIATES FUND X	1
TA REALTY FUND XI	13,782,676
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 JEFFRSNVILLE	2,692,894
WALGREEN'S STORE JEFFRSNVILLE	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

***Teachers' Retirement System of the State of Kentucky***  
***Retirement Annuity Trust Holdings***  
***March 31, 2023***

**Real Estate**

Description	Par Amount
WALGREEN'S STORE LAVERGNE TN	3,200,000
WALGREEN'S STORE LEBANON TN	4,630,254
WALGREEN'S STORE LINCOLN IL	3,575,000
WALGREEN'S STORE LONDON KY	4,939,258
WALGREEN'S STORE LOWELL IN	3,140,000
WALGREEN'S STORE MUNCIE IN	4,050,000
WALGREEN'S STORE MUNCIE IN	3,815,000
WALGREEN'S STORE MUSKEGON MI	3,736,000
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  
March 31, 2023***

**Cash / Cash Equivalents**

Description	Par Amount
CASH - CASH MGMT SECURITIES	1,576
CASH POOL UNITS	611,037,331