

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
June 30, 2023

Domestic & International Equities

Description	Shares / Units
10X GENOMICS INC	62,621
3D SYSTEMS CORP	35,800
3M CO	39,009
8X8 INC	28,498
A O SMITH	9,003
A10 NETWORKS INC COMMON STOC	19,143
AAON INC	11,842
AAR CORP	10,196
AARON'S CO INC	11,599
ABBOTT LABS	123,667
ABBOTT LABS	104,016
ABBVIE INC	125,485
ABBVIE INC	1
ABBVIE INC	184,960
ABBVIE INC	83,016
ABERCROMBIE & FITCH CO CL A	14,592
ABM INDUSTRIES INC	19,316
ACADEMY SPORTS AND OUTDOORS	24,566
ACADIA HEALTHCARE CO INC	12,813
ACADIA HLTHCARE CO	54,512
ACADIA REALTY TRUST	27,348
ACCENTURE PLC	44,685
ACI WORLDWIDE INC	16,144
ACLARIS THERAPEUTICS	57,009
ACTIVISION BLIZZARD INC	50,498
ACUITY BRANDS INC	4,600
ACUITY BRANDS INC	15,864
ADAPTHEALTH CORP	22,103
ADDUS HOMECARE CORP	4,654
ADEIA INC	30,200
ADIENT PLC	12,700
ADOBE SYSTEMS INC	32,503
ADOBE SYSTEMS INC	40,251
ADOBE SYSTEMS INC	23,800
ADTALEM GLOBAL ED INC	12,989
ADTRAN HOLDINGS INC	20,306

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Description	Shares / Units
ADVANCE AUTO PARTS	4,203
ADVANCED DRAINAGE SYSTEM INC	11,000
ADVANCED ENERGY INDUSTRIES I	10,835
ADVANCED MICRO DEVICES	114,439
ADVANCED MICRO DEVICES	166,259
ADVANCED MICRO DEVICES	138,597
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	47,385
AFFILIATED MANAGERS GROUP	5,400
AFFIRM HLDGS INC	137,555
AFLAC INC	39,701
AGCO CORP	8,486
AGILENT TECHNOLOGIES INC A	20,978
AGILITI INC COMMON STOCK	12,387
AGILON HEALTH INC	102,285
AGILYSYS INC	5,800
AGREE REALTY CORP	13,000
AGREE REALTY CORP	2,628
AGREE REALTY CORP	26,884
AIR PRODUCTS AND CHEMICALS	15,755
AIRBNB INC	31,867
AKAMAI TECHNOLOGIES INC	11,151
AKAMAI TECHNOLOGIES INC	166,000
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	8,315
ALCOA CORP ORP	26,000
ALEXANDER & BALDWIN INC	19,900
ALEXANDRIA REAL ESTATE EQUIT	10,799

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Description	Shares / Units
ALIBABA GROUP HLDG LTD	80,290
ALIGN TECHNOLOGY INC	5,156
ALKERMES PLC	27,201
ALLEGHENY TECHNOLOGIES INC	37,501
ALLEGIANT TRAVEL CO	4,477
ALLEGION PUB LTD CO	6,234
ALLEGRO MICROSYSTEMS INC COM	9,575
ALLETE INC	8,100
ALLETE INC	21,981
ALLIANT ENERGY CORP	17,812
ALLSCRIPTS HEALTHCARE SOLUTI	32,030
ALLSTATE CORP	18,651
ALLSTATE CORP	156,463
ALMO GROUP INC	2,892
ALNYLAM PHARMACEUTICALS INC	44,126
ALPHA & OMEGA SEMICONDUCTOR	6,438
ALPHABET INC/CA	368,306
ALPHABET INC/CA	422,455
ALPHABET INC/CA	376,720
ALPHABET INC/CA	232,780
ALPHABET INC/CA	101,600
ALPHABET INC/CA	291,300
ALPHABET INC/CA	85,263
ALPHABET INC/CA	263,290
ALTRIA GROUP INC	126,678
ALTRIA GROUP INC	541,500
AMANDA HOFFLER PROPERTIES IN	19,573
AMAZON.COM INC	632,443
AMAZON.COM INC	553,160
AMAZON.COM INC	259,660
AMAZON.COM INC	280,847
AMAZON.COM INC	167,099
AMBAC FINANCIAL GROUP INC	10,700
AMC NETWORKS INC	8,400
AMCOR PLC	105,429
AMDOCS LTD	217,850

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Description	Shares / Units
AMEDISYS INC	4,400
AMERCO	95,778
AMEREN CORP	18,329
AMERICA MOVIL ADR	641,000
AMERICAN AIRLS GROUP INC	46,165
AMERICAN ASSETS TRUST	14,094
AMERICAN AXLE & MANUFACTURE	32,336
AMERICAN EAGLE OUTFITTERS IN	45,551
AMERICAN ELECTRIC POWER	36,448
AMERICAN ELECTRIC POWER	67,232
AMERICAN EQUITY INVESTMENT L	20,515
AMERICAN EXPRESS CO	42,180
AMERICAN EXPRESS CO	134,970
AMERICAN EXPRESS CO	50,971
AMERICAN FINANCIAL GROUP INC	9,831
AMERICAN INTERNATIONAL GROUP	52,684
AMERICAN STATES WATER CO	10,299
AMERICAN TOWER CORPORATION	32,998
AMERICAN TOWER CORPORATION	78,526
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	7,471
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	11,478
AMETEK INC	16,288
AMETEK INC	102,271
AMETEK INC	68,649
AMGEN INC	37,871
AMGEN INC	91,330

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Description	Shares / Units
AMKOR TECHNOLOGY INC	14,100
AMN HEALTHCARE SERVICES INC	12,489
AMPHASTAR PHARMACEUTICALS IN	10,331
AMPHENOL CORP CL A	42,199
AMPHENOL CORP CL A	174,600
ANALOG DEVICES	35,964
ANDERSONS INC	8,800
ANGIODYNAMICS INC	9,697
ANGLO AMERN PLC	284,880
ANI PHARMACEUTICALS INC	3,463
ANIKA THERAPEUTICS INC	3,281
ANNALY CAPITAL MANAGEMENT IN	61,000
ANSYS INC	6,184
ANTERO MIDSTREAM CORP	47,500
ANTERO RESOURCES CORPORATION	40,500
ANTHEM INC.	16,943
ANTHEM INC.	39,860
AON PLC	14,555
AON PLC	30,000
APA CORP	22,835
APA CORP	521,300
APA CORP	137,219
APARTMENT INCOME REIT CORP	21,336
APARTMENT INCOME REIT CORP	0
APELLIS PHARMACEUTICALS INC	23,396
APOGEE ENTERPRISES INC	6,411
APOLLO COMMERCIAL REAL ESTAT	37,269
APOLLO MEDICAL COMMON STOCK	11,100
APPLE INC	1,054,838
APPLE INC	589,835
APPLE INC	266,969
APPLIED INDUSTRIAL TECHNOLOG	10,978
APPLIED INDUSTRIAL TECHNOLOG	14,189
APPLIED MATERIALS INC	59,840
APPLIED MATERIALS INC	145,953
APTARGROUP INC	9,240

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Description	Shares / Units
APTIV PLC	19,209
APTIV PLC	161,242
ARAMARK	36,900
ARBOR REALTY TRUST INC	4,700
ARCBEST CORP	7,083
ARCELLX INC	18,443
ARCELORMITTAL SA LUXEMBOURG	99,800
ARCH CAPITAL GROUP	25,000
ARCH CAPITAL GROUP LTD. COMM	93,449
ARCHER-DANIELS MIDLAND	38,794
ARCHROCK INC	36,559
ARCONIC CORP	29,500
ARCOSA INC	14,100
ARCUS BIOSCIENCES INC. COMMO	14,100
ARISTA NETWORKS INC	17,561
ARISTA NETWORKS INC	30,800
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	15,047
ARTISAN PARTNERS ASSET MANAG	19,500
ASBURY AUTOMOTIVE GROUP INC	6,395
ASCENT GLOBAL LOGISTICS INC	164
ASGN INC	7,100
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	3,748
ASSURED GUARANTY LTD	17,886
ASTEC INDUSTRIES INC	6,583
ASTELLAS PHARMA INC	199,100
ASTRAZENECA PLC ADR	226,119
ASTRAZENECA PLC ADR	218,190

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Description	Shares / Units
AT&T INC	504,990
ATLANTIC UNION BANKSHARES CO	23,000
ATLANTIC UNION BANKSHARES CO	40,262
ATMOS ENERGY CORP	10,157
ATMOS ENERGY CORP	44,788
ATN INTL INC	3,107
AUTODESK INC	15,331
AUTOLIV INC	11,100
AUTOMATIC DATA PROCESSING IN	29,387
AUTONATION INC	5,455
AUTOZONE INC	1,332
AUTOZONE INC	8,220
AUTOZONE INC	11,240
AVALONBAY COMMUNITIES INC	9,925
AVALONBAY COMMUNITIES INC	30,998
AVANOS MED INC	13,800
AVANTOR INC	512,447
AVERY DENNISON CORP	5,741
AVERY DENNISON CORP	35,400
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	31,900
AXALTA COATING SYSTEMS LTD	67,817
AXCELIS TECHNOLOGIES INC	9,524
AXCELIS TECHNOLOGIES INC	9,652
AXON ENTERPRISE INC	2,750
AXON ENTERPRISE INC	4,793
AXON ENTERPRISE INC	39,091
AXOS FINANCIAL INC	14,479
AZEK CO INC/THE	55,209
AZZ INC	7,134

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Description	Shares / Units
B&G FOODS INC	19,152
B. RILEY FINANCIAL INC	5,097
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	71,428
BALCHEM CORP	9,352
BALL CORP	22,249
BALL CORP	54,791
BANC OF CALIFORNIA INC	16,179
BANCFIRST CORP	5,100
BANCO BILBAO VIZCAYA ARGENTI	397,200
BANCO SANTANDER CENTRAL ADR	4,103,760
BANCORP INC DEL	16,351
BANK MONTREAL QUE	101,360
BANK NEW YORK MELLON CORP	52,143
BANK OF AMERICA CORP	494,873
BANK OF AMERICA CORP	535,170
BANK OF AMERICA CORP	388,321
BANK OF HAWAII CORP	12,200
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	16,207
BAXTER INTERNATIONAL INC	35,855
BAYERISCHE MOTOREN WERKE AG	78,900
BAYTEX ENERGY CORP	43,030
BECTON DICKINSON	20,136
BECTON DICKINSON	34,090
BELDEN INC	5,741
BELLRING DISTRIBUTION	19,176

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Description	Shares / Units
BENCHMARK ELECTRONIC INC	10,662
BERKLEY WR CORP	1
BERKLEY WR CORP	14,453
BERKLEY WR CORP	33,991
BERKSHIRE HATHAWAY CL B	127,782
BERKSHIRE HILLS BANCORP INC	13,200
BERRY GLOBAL GROUP INC COMMO	16,500
BEST BUY CO INC	13,963
BEST BUY CO INC	174,800
BIG LOTS INC	9,200
BIGLARI HLDGS INC	1
BIO RAD LABS INC	1,528
BIO RAD LABS INC	28,529
BIOGEN INC	10,216
BIOLIFE SOLUTIONS COMMON STO	8,719
BIOMARIN PHARMACEUTICAL INC	142,321
BIO-TECHNE CORP	11,158
BIO-TECHNE CORP	40,209
BJ'S RESTAURANTS INC	6,806
BJ'S WHOLESALE CLUB	49,034
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
BLACKBAUD INC	20,697
BLACKROCK INC	10,626
BLOCK H & R	22,600
BLOOMIN BRANDS INC	25,794
BLUCORA INC COM	13,546
BLUEPRINT MEDICINES	19,719
BM TECHNOLOGIES INC	1,180
BNP PARIBAS	550,470
BOEING CO	39,881
BOISE CASCADE CO	11,377
BOISE CASCADE CO	19,658

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Description	Shares / Units
BOOKING HLDGS INC	2,753
BOOT BARN HOLDINGS INC	8,100
BORGWARNER INC	16,580
BORGWARNER INC	258,000
BORGWARNER INC	90,010
BOSTON BEER CO INC A	2,854
BOSTON BEER INC	1,401
BOSTON PROPERTIES INC	10,114
BOSTON SCIENTIFIC CORP	101,590
BOSTON SCIENTIFIC CORP	219,242
BOYD GAMING CORP	10,800
BP PLC ADR	382,150
BP PLC ADR	74,100
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	150,855
BRISTOL MYERS SQUIBB CO	378,300
BRISTOW GROUP INC	6,567
BRITISH AMERICAN TOBACCO A	308,820
BRIXMOR PROPERTY GROUP INC	40,200
BROADCOM INC	29,658
BROADCOM INC	40,200
BROADCOM INC	13,079
BROADRIDGE FINANCIAL SOLUTIO	8,348
BROOKFIELD PPTY PARTNERS L P	0
BROOKLINE BANCORP INC	22,070
BROOKLINE BANCORP INC	92,820
BROOKS AUTOMATION INC	10,500
BROWN & BROWN INC	16,677
BROWN FORMAN INC	12,979

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Description	Shares / Units
BRUKER CORP	14,000
BRUNSWICK CORP	10,522
BRUNSWICK CORP	128,400
BUCKLE INC	8,132
BUILDERS FIRSTSOURCE	34,252
BUILDERS FIRSTSOURCE INC	22,100
BUMBLE INC	61,481
BUNGE LIMITED	96,500
BWX TECHNOLOGIES INC	9,200
C H ROBINSON WORLDWIDE INC	8,351
CABLE ONE INC	723
CABLE ONE INC	5,343
CABOT CORP	7,953
CABOT CORP	29,406
CACI INTERNATIONAL INC	3,300
CACI INTERNATIONAL INC	5,352
CACTUS INC	57,794
CADENCE BANK	28,875
CADENCE BANK	61,679
CADENCE DESIGN SYSTEM INC	19,462
CADENCE DESIGN SYSTEM INC	33,381
CAESARS ENTERTAINMENT INC	15,215
CALAVO GROWERS INC	4,857
CALERES INC COM	11,011
CALIFORNIA RESOURCES CORPORA	17,662
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	14,234
CANADIAN NATL RY CO	73,380
CANADIAN PACIFIC RAILWAY LTD	0

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Description	Shares / Units
CAPGEMINI S E	487,830
CAPITAL ONE FINANCIAL CORP	27,009
CAPITAL ONE FINANCIAL CORP	210,900
CAPRI HOLDINGS LTD	19,500
CAPRI HOLDINGS LTD	66,900
CARDINAL HEALTH INC	18,272
CARETRUST REIT INC	27,221
CARETRUST REIT INC	63,979
CARGURUS INC	27,600
CARGURUS INC	94,945
CARLISLE COS INC	7,302
CARMAX INC	11,211
CARMAX INC	73,738
CARNIVAL CORP	70,970
CARPENTER TECHNOLOGY	13,600
CARRIER GLOBAL CORP	59,164
CARS.COM INC	18,600
CARTERS INC	5,520
CARTERS INC	54,078
CASELLA WASTE SYS A	29,945
CASEY'S GENERAL STORES INC	5,259
CATALENT INC	12,773
CATALYST PHARMACEUTICALS INC	28,100
CATERPILLAR INC	36,903
CATHAY GENERAL BANCORP	10,512
CBOE HOLDINGS INC	7,526
CBRE GROUP INC	22,402
CCFNB BANCORP INC	36,500
CCH I LLC	7,457
CCH I LLC	35,075
CCH I LLC	57,500
CDW CORP	9,610
CDW CORP	32,000
CDW CORP	38,559
CDW CORP	19,009
CELANESE CORP	52,736

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Description	Shares / Units
CELANESE CORP DEL	7,084
CELLDEX THERAPEUTICS	28,813
CELSIUS HLDGS INC	5,200
CELSIUS HOLDINGS INC	4,911
CENTENE CORP	39,065
CENTERPOINT ENERGY INC	44,652
CENTERSPACE	4,440
CENTRAL GARDEN & PET CO	8,200
CENTRAL GARDEN & PET CO CL A	4,737
CENTRAL PACIFIC FINANCIAL CO	7,888
CENTURY ALUMINUM CO	16,114
CENTURY COMMUNITIES INC	8,304
CENTURY COMNTY INC	18,685
CERENCE INC	12,700
CERIDIAN HCM HLDG	31,641
CERIDIAN HCM HLDG INC	10,915
CERTARA INC	32,100
CEVA INC	5,419
CF INDUSTRIES HOLDINGS	13,933
CHAMPIONX CORP	28,700
CHARLES RIVER LABORATORIES	3,614
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	154,247
CHEMED CORP	2,100
CHEMOURS COMPANY	21,980
CHESAPEAKE ENERGY CORP	0
CHESAPEAKE UTILITIES CORP	5,128
CHEVRON CORP	126,159
CHEVRON CORP	157,390
CHEWY INC	259,027
CHEWY INC	170,720
CHEWY INC - CL A	138,610

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Description	Shares / Units
CHICO'S FAS INC	36,139
CHIPOTLE MEXICAN GRILL CL A	1,960
CHOICE HOTELS INTL INC	4,100
CHOICE HOTELS INTL INC	50,091
CHORD ENERGY CORP	15,725
CHORD ENERGY CORPORATION	5,600
CHUBB LIMITED	29,441
CHUBB LIMITED	45,274
CHUGAI PHARMACEUTICAL CO LTD	239,900
CHURCH & DWIGHT CO INC	17,304
CHURCHILL DOWNS INC	9,684
CHUY'S HOLDINGS INC	5,600
CIENA CORP	21,086
CIGNA CORP NEW	21,189
CIMAREX ENERGY CO	0
CINCINNATI FINANCIAL CORP	11,151
CINEMARK HOLDING INC	31,544
CINTAS CORP	6,124
CIRCOR INTERNATIONAL INC	5,642
CIRRUS LOGIC INC	8,391
CIRRUS LOGIC INC	19,853
CISCO SYSTEM INC	291,402
CITIGROUP INC	137,477
CITIZENS FINL GROUP INC	34,925
CITIZENS FINL GROUP INC	641,370
CITY HOLDING CO	4,458
CIVITAS RESOURCES INC	15,197
CLEAN HARBORS INC	7,104
CLEAN HARBORS INC	11,753
CLEARFIELD INC. COMMON STOCK	3,305
CLEARWATER PAPER CORP	4,841
CLEVELAND-CLIFFS INC	73,100
CLEVELAND-CLIFFS INC	3,233
CLOROX CO	8,767
CLOUDFLARE INC	149,282
CME GROUP INC	25,531

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Description	Shares / Units
CMS ENERGY CORP	20,666
CNO FINANCIAL GROUP	18,182
CNX RESOURCES CORPORATION	27,839
CNX RESOURCES CORPORATION	819,600
COASTAL BANKING CO INC	2,465
COCA COLA CO	276,219
COCA-COLA BOTTLING CO	700
COGENT COMMUNICATIONS HOLDIN	12,100
COGNEX CORP	23,552
COGNIZANT TECH SOLUTIONS	36,098
COHERENT CORP	18,359
COHERUS BIOSCIENCES INC	17,300
COHU INC	13,967
COLGATE PALMOLIVE CO	59,239
COLGATE PALMOLIVE CO	126,519
COLLEGIUM PHARMACEUTICAL INC	9,500
COLUMBIA BANKING SYSTEM INC	30,700
COLUMBIA SPORTSWEAR CO	5,000
COMCAST CORP CL A	298,229
COMCAST CORP CL A	291,086
COMERICA INC	9,284
COMFORT SYS USA INC	5,700
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
CONAGRA BRANDS INC	33,808
CONCENTRIX CORP	6,052
CONCEPT THERAPEUTICS INC	27,561

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Description	Shares / Units
CONMED CORP	8,804
CONOCOPHILLIPS	86,830
CONOCOPHILLIPS	190,000
CONOCOPHILLIPS	170,650
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	25,175
CONSOLIDATED EDISON INC	92,100
CONSTELLATION BRANDS INC A	11,519
CONSTELLATION BRANDS INC A	43,746
CONSTELLATION ENERGY CORP	24,026
CONTRA ABIOMED INC	3,081
CONTRA ABIOMED INC	29,967
COOPER COS INC	3,502
COPART INC	30,405
CORE LABORATORIES LUXEMBOURG	13,723
CORECIVIC INC	32,100
CORNING INC	54,003
CORP OFF PROP TRST	57,841
CORPORATE OFFICE PROPERTIES	15,858
CORSAIR GAMING INC COMMON ST	10,000
CORTEVA INC	50,564
CORVEL CORP	2,542
COSTAR GROUP INC	26,110
COSTAR GROUP INC	149,125
COSTCO WHOLESALE CORP	31,515
COSTCO WHOLESALE CORP	41,571
COSTCO WHOLESALE CORP	34,103
COTERRA ENERGY INC	55,954
COTERRA ENERGY INC	175,009
COTY INC	45,350
COURSERA INC COMMON STOCK	225,809
COUSINS PROPERTIES INC	21,412

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

Description	Shares / Units
CRACKER BARREL OLD COUNTRY S	6,700
CRANE CO	6,572
CRANE HOLDINGS CO	6,572
CREDIT ACCEPTANCE CORP	15,695
CRH PLC	378,910
CRINETICS PHARM INC	35,217
CROCS INC	9,100
CROCS INC.	19,030
CROSS COUNTRY HEALTHCARE INC	10,462
CROWN CASTLE INTL CORP	30,715
CROWN HOLDINGS INC	17,000
CRYOLIFE INC	8,773
CSG SYSTEMS INTERNATIONAL IN	9,255
CSX CORP	149,146
CTS CORP	9,184
CUBESMART L.P. COMMON STOCK	31,139
CULLEN FROST BANKERS INC	9,047
CULLEN FROST BANKERS INC	52,771
CUMMINS INC	10,032
CUMMINS INC	103,000
CURTISS WRIGHT CORP	5,668
CURTISS WRIGHT CORP	11,522
CUSHMAN & WAKEFIELD PLC COMM	51,131
CUSTOMERS BANCORP INC	8,774
CVB FINANCIAL CORP	37,922
CVR ENERGY INC	8,900
CVS HEALTH CORPORATION	91,061
CVS HEALTH CORPORATION	157,000
CYTEK BIOSCIENCES	60,370
CYTEK BIOSCIENCES INC	23,500
CYTOKINETICS INC	27,194
CYTOKINETICS INC	27,258
D R HORTON INC	22,173
DAIWA HOUSE IND LTD	247,650
DANA INCORPORATED	37,800
DANAHER CORP	46,462

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Domestic & International Equities

Description	Shares / Units
DANAHER CORP	35,472
DARDEN RESTAURANTS INC	8,635
DARLING INGREDIENTS INC.	22,700
DATADOG INC	69,979
DAVE & BUSTERS ENTERTAINMENT	11,905
DAVITA INC	3,905
DBS GROUP HLDGS LTD	143,380
DECKERS OUTDOOR CORP	3,795
DECKERS OUTDOOR CORP	6,472
DEERE & CO	19,197
DEERE & CO	30,262
DELL TECHNOLOGIES CL C	583,500
DELTA AIR LINES INC	45,490
DELUXE CORP	11,931
DENALI THERA INC	25,252
DENALI THERAPEUTICS INC	164,499
DENBURY INC	359
DENTSPLY SIRONA INC	15,213
DESIGNER BRANDS INC	16,301
DEVON ENERGY CORP	46,374
DEXCOM INC	27,398
DEXCOM INC	84,916
DIAMONDBACK ENERGY INC	13,037
DIAMONDBACK ENERGY INC	141,720
DIAMONDROCK HOSPITALITY CO	57,524
DICKS SPORTING GOODS INC	8,020
DIGI INTERNATIONAL CORP	10,164
DIGITAL RLTY TR INC	20,397
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	18,929
DISH NETWORK CORP	49,638
DISNEY WALT CO (HOLDING CO)	129,660

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Domestic & International Equities

Description	Shares / Units
DISNEY WALT CO (HOLDING CO)	104,591
DIVERSIFIED HEALTHCARE TRUST	36,700
DOLLAR GEN CORP NEW	15,854
DOLLAR TREE INC	14,741
DOLLAR TREE INC	60,817
DOMINION RESOURCES INC	59,138
DOMINO'S PIZZA INC	2,511
DONALDSON CO INC	17,062
DONNELLEY FINL SOLUTIONS INC	7,406
DOORDASH INC	143,022
DORIAN LPG LTD	9,652
DORMAN PRODUCTS INC	8,246
DOUBLEVERIFY HOLDINGS INC CO	21,900
DOUGLAS ELLIMAN INC	1,025
DOUGLAS EMMETT INC	48,100
DOVER CORP	9,912
DOW INC	49,985
DOXIMITY INC	15,300
DOXIMITY INC	107,115
DRIL-QUIP INC	8,302
DROPBOX INC	33,000
DT MIDSTREAM INC COMMON STOC	13,675
DTE ENERGY CO	13,743
DUKE ENERGY CORP NEW COM	54,609
DUKE ENERGY CORP NEW COM	91,069
DUOLINGO INC	7,060
DUOLINGO INC CL A COM	60,980
DUPONT DE NEMOURS INC	32,509
DXC TECHNOLOGY CO	16,140
DXP ENTERPRISES INC	4,757
DYCOM INDUSTRIES INC	8,900
DYNATRACE HOLDINGS LLC	30,900
DYNATRACE INC	152,009
DYNAVAX TECHNOLOGIES CORP. C	33,983
E.L.F BEAUTY INC	14,369
EAGLE BANCORP INC	9,829

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

Description	Shares / Units
EAGLE MATERIALS INC	5,324
EAGLE MATERIALS INC	32,618
EAST WEST BANCORP INC	20,216
EASTERLY GOVERNMENT PROPERTI	26,302
EASTGROUP PROPERTIES INC	6,200
EASTMAN CHEMICAL CO	8,426
EASTMAN CHEMICAL CO	186,620
EATON CORP PLC	28,217
EATON CORP PLC	95,853
EBAY INC	38,497
EBAY INC	463,620
EBIX INC	6,720
ECOLAB INC	17,582
EDGEWELL PERS CARE CO	15,700
EDISON INTERNATIONAL	27,071
EDWARDS LIFESCIENCES CORP	43,840
EL POLLO LOCO HOLDINGS INC	5,300
ELECTRONIC ARTS INC	18,479
ELECTRONIC ARTS INC	28,805
ELEMENT SOLUTIONS INC	349,415
ELLINGTON FINANCIAL INC	16,433
EMBECTA CORP. COMMON STOCK	16,323
EMCOR GROUP INC	6,931
EMERGENT BIOSOLUTIONS INC	11,700
EMERSON ELECTRIC CO	40,536
EMPLOYERS HOLDINGS INC	8,193
ENCOMPASS HEALTH CORP	13,488
ENCOMPASS HLTH CORP	37,686
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

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Domestic & International Equities

Description	Shares / Units
ENOVIS CORP	6,762
ENPHASE ENERGY INC	9,634
ENPRO INDUSTRIES INC	5,835
ENSIGN GROUP INC/THE	12,616
ENTA PHARMACEUTICALS INC	5,646
ENTERGY CORP	14,430
ENTERPRISE FINANCIAL SERVICE	33,610
ENVESTNET INC	6,600
ENVISTA HOLDINGS CORPORATION	22,100
EOG RESOURCES INC	41,663
EOG RESOURCES INC	73,664
EPAM SYSTEMS INC	4,081
EPLUS INC	7,784
EPR PPTYS COM SH BEN INT	10,598
EQT CORP	3,100
EQT CORP	26,054
EQUIFAX INC	8,691
EQUINIX INC	6,575
EQUINOR ASA	432,460
EQUINOR ASA	103,300
EQUINOR ASA	583,300
EQUITRANS MIDSTREAM CORP	56,100
EQUITY RESIDENTIAL	24,154
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	4,581
ESTEE LAUDER COMPANIES CL A	16,447
ESTEE LAUDER COMPANIES CL A	41,329
ETHAN ALLEN INTERIORS INC	6,150
ETSY INC	8,913
ETSY INC	35,478

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Domestic & International Equities

Description	Shares / Units
EURO WAX CNTR INC	48,343
EURONET WORLDWIDE, INC. COMM	6,700
EVENTBRITE INC	36,200
EVERCORE PARTNERS INC	5,100
EVEREST RE GROUP LTD	2,971
EVERGY INC	16,284
EVERSOURCE ENERGY	24,706
EVERSOURCE ENERGY	70,468
EVERTEC INC	19,091
EW SCRIPPS CO	16,031
EXACT SCIENCES CORP	32,923
EXACT SCIENCES CORP	2,781
EXELIXIS INC	45,400
EXELON CORP	70,470
EXLSERVICE HOLDINGS	4,700
EXLSERVICE HOLDINGS	7,229
EXP WORLD HOLDINGS INC COMMO	21,300
EXPEDIA INC	10,496
EXPEDIA INC	1
EXPEDITORS INTL WA	44,194
EXPEDITORS INTL WASH INC	11,290
EXPEDITORS INTL WASH INC	187,400
EXPONENT INC	7,600
EXPONENT INC	1,044
EXTRA SPACE STORAGE INC	9,504
EXTREME NETWORKS INC	36,500
EXXON MOBIL CORP	292,203
EXXON MOBIL CORP	176,100
EZCORP INC	15,480
F.N.B. CORP	49,600
F5 NETWORKS INC	4,266
F5 NETWORKS INC	13,968
FABRINET	10,635
FABRINET	17,618
FACEBOOK INC	157,840
FACEBOOK INC	114,072

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Domestic & International Equities

Description	Shares / Units
FACEBOOK INC	62,168
FACEBOOK INC	11,859
FACTSET RESEARCH SYSTEMS INC	2,714
FAIR ISAAC CORP	483
FAIR ISAAC CORP	1,785
FAIR ISAAC CORP	6,736
FAST RETAILING CO LTD.	125,900
FASTENAL CO	40,477
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	16,475
FIDELITY NATIONAL INFORMATIO	42,091
FIDELITY NATIONAL INFORMATIO	195,092
FIFTH THIRD BANCORP	48,509
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	6,679
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 SOLAR INC	1,109
FIRST SOLAR INC	7,044
FIRST SOLAR INC	25,068
FIRSTCASH HOLDINGS INC	5,400
FIRSTENERGY CORP	38,512
FISERVE INC	45,018
FISERVE INC	74,000

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Domestic & International Equities

Description	Shares / Units
FIVE BELOW INC	7,600
FLEETCOR TECHNOLOGIES INC	5,230
FLEXTRONICS INTERNATIONAL SN	137,600
FLEXTRONICS INTERNATIONAL SN	148,015
FLOWERS FOODS INC	28,277
FLOWSERVE CORP	17,250
FLUOR CORP	20,900
FLUOR CORP	62,630
FMC CORP	8,937
FMC CORP	41,426
FOOT LOCKER INC	11,300
FORD MOTOR	277,526
FORMFACTOR INC	21,800
FORRESTER RESEARCH INC	3,100
FORTESCUE METALS GROUP LTD	99,600
FORTINET INC	46,000
FORTIVE CORP	25,037
FORTIVE CORP	127,118
FORTIVE CORP	50,825
FORTUNE BRANDS INNOVATIONS I	18,223
FORWARD AIR CORP	7,799
FOUR CORNERS PROPERTY TRUST	23,567
FOX CORP	9,774
FOX CORP	21,044
FOX FACTORY HOLDING CORP	5,700
FOX FACTORY HOLDING CORP	20,353
FRANKLIN BSP REALTY TRUST IN	24,226
FRANKLIN ELECTRIC CO INC	11,232
FRANKLIN RESOURCES INC	20,054
FREEPORT-MCMORAN INC.	101,439
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	332,050,286
FTI CONSUTLTING INC	4,900

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

Description	Shares / Units
FUJITSU LIMITED	413,660
FUJITSU LIMITED	111,910
FULGENT GENETICS INC	5,700
FULTON FINANCIAL CORP	47,100
FUTUREFUEL CORP	8,639
GAMESTOP CORP CL A	35,700
GANNETT CO INC	1
GAP (THE)	31,300
GARMIN LTD	10,871
GARTNER INC CL A	5,607
GATX CORP	4,838
GCI LIBERTY INC	1
GE HEALTHCARE INC	27,795
GEEN DOT CORP	15,100
GENERAC HOLDINGS INC	1,350
GENERAC HOLDINGS INC	4,495
GENERAL DYNAMICS CORP	15,966
GENERAL ELECTRIC CO	77,297
GENERAL MILLS INC	41,830
GENERAL MTRS CO	98,864
GENPACT LTD	24,200
GENPACT LTD	199,577
GENTEX CORP	33,125
GENTHERM INC	9,577
GENUINE PARTS	10,004
GENWORTH FINANCIAL INC CL A	145,367
GEO GROUP INC	34,550
GERON CORP	246,560
GETTY REALTY CORP	12,304
GETTY REALTY CORP	33,849
GFL ENVIRONMENTAL INC	55,287
GIBRALTAR INDUSTRIES INC	9,208
G-III APPAREL GROUP LTD	13,794
GILDAN ACTIVEWEAR INC	93,500
GILEAD SCIENCES INC	88,440
GILEAD SCIENCES INC	245,200

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Domestic & International Equities

Description	Shares / Units
GINKGO BIOWORKS HOLDINGS INC	775,268
GLACIER BANCORP INC	15,700
GLAUKOS CORP	13,755
GLAUKOS CORP	12,887
GLENCORE PLC	381,000
GLOBAL NET LEASE INC	29,951
GLOBAL PAYMENTS INC	18,652
GLOBE LIFE INC	6,418
GLOBE LIFE INC	34,184
GLOBUS MEDICAL INC	10,885
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	24,031
GOODYEAR TIRE & RUBBER	39,798
GRACO INC	23,920
GRACO INC	62,473
GRAHAM HOLDINGS CO	504
GRAINGER (W W) INC	3,192
GRAND CANYON EDUCATION INC	4,500
GRANITE CONSTRUCTION INC	13,500
GRAPHIC PACKAGING	197,747
GRAPHIC PACKAGING HOLDING CO	43,400
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	25,993
GXO LOGISTICS INC	16,700
H B FULLER CO	15,603

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

Description	Shares / Units
HAEMONETICS CORP	20,113
HAEMONETICS CORP/MASS	7,100
HAIN CELESTIAL GROUP INC	26,700
HALLIBURTON CO	64,178
HALOZYME THERAPEUTICS INC	19,500
HAMILTON LANE INC	30,149
HAMILTON LANE INC	25,559
HANCOCK HOLDING CO	11,703
HANESBRANDS INC	94,832
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	22,346
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	15,052
HCA HOLDINGS INC	77,610
HCA HOLDINGS INC	31,000
HCI GROUP INC	1,800
HDFC BANK LTD	243,020
HEALTHCARE REALTY TRUST INC	53,584
HEALTHCARE SERVICES GROUP	22,900
HEALTH EQUITY INC	23,705
HEALTH EQUITY INV	11,900
HEALTHPEAK PROPERTIES INC	38,818
HEALTHSTREAM INC	5,441
HEARTLAND EXPRESS INC	12,812

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Domestic & International Equities

Description	Shares / Units
HEIDELBERGCEMENT AG	195,100
HEIDRICK & STRUGGLES INTL	5,790
HELEN OF TROY LTD	3,440
HELEN OF TROY LTD	20,460
HELIX ENERGY SOLUTIONS GROUP	45,431
HELMERICH & PAYNE	30,550
HELMERICH & PAYNE	41,962
HENRY SCHEIN INC	9,615
HERC HOLDINGS INC	11,272
HERITAGE FINANCIAL CORP	10,173
HERSHA HOSPITALITY TRUST	9,499
HERSHEY CO	10,427
HERTZ GLOBAL HOLDINGS INC. C	21,000
HESS CORP	19,680
HESS CORP	143,290
HESS CORP	122,294
HEWLETT PACKARD ENTERPRISE C	91,101
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	152,842
HILLTOP HOLDINGS INC	13,258
HILTON GRAND VACATIONS INC	11,800
HILTON WORLDWIDE HLDGS INC	18,907
HITACHI LIMITED	37,000
HNI CORP	11,300
HOLOGIC INC	17,486
HOLOGIC INC	93,268
HOLOGIC INC	42,145
HOME BANCSHARES INC	26,997
HOME DEPOT INC	72,260
HOME DEPOT INC	68,900
HOME DEPOT INC	55,960
HONEYWELL INTERNATIONAL INC	47,405

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Domestic & International Equities

Description	Shares / Units
HOPE BANCORP INC	34,877
HORACE MANN EDUCATORS	12,112
HORMEL FOODS CORP	20,331
HOST HOTELS & RESORT	103,743
HOST HOTELS & RESORTS INC	50,740
HOSTESS BRANDS INC	39,469
HOWMET AEROSPACE INC	26,133
HP INC	61,393
HP INC	685,650
HUB GROUP INC CL A	9,870
HUBBELL INC	7,349
HUBSPOT INC	3,853
HUDSON PACIFIC PROPERTIES IN	35,500
HUMANA INC	8,866
HUNT (JB) TRANSPORT SERVICES	5,890
HUNTINGTON BANCSHARES	102,230
HUNTINGTON INGALLS INDS INC	2,828
HYATT HOTELS CORP	31,474
IAC INC COMMON STOCK	169,700
ICHOR HOLDINGS LTD	8,000
ICON PLC	42,300
ICON PLC	18,529
ICU MEDIAL INC	2,650
IDACORP INC	7,162
IDEX CORP	5,344
IDEX CORP	28,098
IDEXX LABORATORIES INC	5,876
IDEXX LABORATORIES INC	22,386
ILLINOIS TOOL WORKS	19,709
ILLINOIS TOOL WORKS	35,745
ILLUMINA INC	11,165
ILLUMINA INC	5,487
IMMUNOGEN INC	66,878
IMPERIAL OIL LTD	53,800
INARI MEDICAL INC	6,800
INARI MEDICAL INC	89,386

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Domestic & International Equities

Description	Shares / Units
INARI MEDICAL INC	1,290
INCYTE CORP	13,125
INDEPENDENCE REALTY TRUST	32,700
INDEPENDENCE REALTY TRUST	4,280
INDEPENDENCE REALTY TRUST	88,972
INDEPENDENT BANK CORP	13,260
INDEPENDENT BANK GROUP INC	10,400
ING GROUP N V ADR	1,246,170
ING GROUP N V ADR	226,200
INGERSOLL-RAND INC	28,717
INGERSOLL-RAND INC	389,194
INGERSOLL-RAND INC	101,261
INGEVITY CORP	9,800
INGREDION INC	9,304
INNOSPEC INC	6,973
INNOVATIVE INDUSTRIAL PROPER	8,080
INNOVIVA INC	19,499
INSIGHT ENTERPRISES INC	8,819
INSIGHT ENTERPRISES INC	13,711
INSPERITY INC	5,000
INSPERITY INC	11,585
INSPIRE MD SYS INC	4,912
INSTALLED BUILDING PRODUCTS	6,441
INSTEEL INDUSTRIES INC	6,008
INSULET CORP	24,679
INTAPP INC	25,195
INTEGER HLDGS CORP	9,375
INTEGRA LIFESCIENCES HLDGS C	9,500
INTEGRA LIFESCIENCES HLDGS C	7,395
INTEL CORP	293,271
INTER PARFUMS INC	5,161
INTERACTIVE BROKERS GROUP IN	14,537
INTERCONTINENTAL EXCHANGE, I	39,649
INTERDIGITAL INC	8,800
INTERFACE INC	16,985
INTERNATIONAL BANCSHARES COR	7,429

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Domestic & International Equities

Description	Shares / Units
INTERNATIONAL BANCSHARES COR	37,171
INTERNATIONAL BUSINESS MACHI	64,145
INTERNATIONAL BUSINESS MACHI	135,000
INTERNATIONAL FLAVORS/FRAG	18,086
INTERNATIONAL PAPER	25,232
INTERPUBLIC GROUP COS INC	27,556
INTESA SANPAOLO S P A	182,300
INTRA-CELLULAR THERA	5,603
INTUIT INC	19,950
INTUITIVE SURGICAL INC	24,863
INVESCO LTD	32,286
INVESCO MTG CAP INC	9,502
INVITATION HOMES INC. COMMON	34,094
IPH PHOTONICS CORP	4,644
IQVIA HOLDINGS INC	13,179
IQVIA HOLDINGS INC	62,912
IQVIA HOLDINGS INC	43,510
IRIDIUM COMMUNICATIONS INC	17,900
IROBOT CORP	8,293
IRON MOUNTAIN INC	20,637
IRONWOOD PHARMACEUTICALS INC	39,600
ISHARES RUSSELL 2000 ETF	29,820
ITAU UNIBANCO HLDG SA	2,734,740
ITEOS THERAPEUTICS INC	5,700
ITOCHU CORP	288,470
ITRON INC	13,055
ITT INC	11,910
ITT INC	22,504
J & J SNACK FOODS CORP	4,324
JABIL CIRCUIT INC	19,493
JABIL CIRCUIT INC	214,000
JACK HENRY & ASSOCIATES INC	5,175
JACK IN THE BOX INC	6,071
JACOBS SOLUTIONS INC	8,988
JACOBS SOLUTIONS INC	225,700
JAMES RIVER GROUP HOLDINGS L	10,769

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Domestic & International Equities

Description	Shares / Units
JAMES RIVER GROUP HOLDINGS L	2,416
JANUS HENDERSON GROUP PLC	18,775
JAZZ PHARMACEUTICALS PLC	8,900
JAZZ PHARMACEUTICALS PLC	93,000
JAZZ PHARMACEUTICALS PLC	60,591
JB HUNT TRNSPRT SERV	28,351
JBG SMITH PROPERTIES	34,600
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	185,485
JOHNSON CTLS INTL PLC	48,706
JOHNSON CTLS INTL PLC	118,869
JONES LANG LASALLE INC	6,914
JP MORGAN CHASE & CO	208,039
JP MORGAN CHASE & CO	126,000
JP MORGAN CHASE & CO	132,828
JUNIPER NETWORKS INC	22,979
JUNIPER NETWORKS INC	583,000
KAISER ALUMINUM CORP	4,431
KAMAN CORP	7,993
KAR AUCTION SERVICES INC	34,200
KARUNA THERA INC	2,339
KB FINANCIAL GROUP INC	214,730
KB HOME	12,016
KBR INC	19,279
KBR INC	31,768
KELLOGG CO	18,167
KELLY SERVICES INC CL A	10,002
KEMPER CORPORATION	8,795
KENNAMETAL INC	24,500
KENNEDY-WILSON HOLDINGS	38,600

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

Description	Shares / Units
KENVUE INC. COMMON STOCK	160,500
KEURIG DR PEPPER INC	60,292
KEYCORP	66,113
KEYSIGHT TECHNOLOGIES INC	12,666
KILROY REALTY CORP	14,114
KIMBERLY CLARK CORP	23,943
KIMCO REALTY CORP	43,876
KIMCO REALTY REIT	105,798
KINDER MORGAN INC	140,296
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	9,825
KLA-TENCOR CORP	51,770
KLA-TENCOR CORP	48,100
KLA-TENCOR CORP	21,325
KNIFE RIVER CORP	6,760
KNIGHT-SWIFT TRANSPORTATION	22,757
KNIGHT-SWIFT TRANSPORTATION	115,723
KNOWLES CORP	24,510
KOHL'S CORP	18,200
KOMATSU LTD	737,260
KONINKLIJKE AHOLD DELHAIZE N	518,770
KONINKLIJKE AHOLD DELHAIZE N	87,900
KONTOOR BRANDS INC	14,200
KOPPERS HOLDINGS INC	6,029
KORN/FERRY INTERNATIONAL	15,368
KRAFT HEINZ CO	56,484
KROGER CO	46,236
KROGER CO	409,300
KT CORP	258,100
KULICKE & SOFFA INDUSTRIES	17,559
KYMERA THERA INC	26,109
KYNDRYL HOLDINGS	28,800
L3HARRIS TECHNOLOGIES INC	13,513

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Domestic & International Equities

Description	Shares / Units
LABORATORY CORP OF AMERICA H	6,286
LAKELAND FINANCIAL CORP	7,200
LAM RESEARCH CORP	9,568
LAMAR ADVERTISING CO A	12,327
LAMB WESTON HOLDINGS INC	10,207
LANCASTER COLONY	11,183
LANCASTER COLONY CORP	2,825
LANDSTAR SYSTEM INC	5,154
LANTHEUS HLDGS INC	10,533
LANTHEUS HOLDINGS INC	9,500
LAREDO PETROLEUM INC	4,934
LAS VEGAS SANDS CORP	23,342
LATTICE SEMICONDUCTOR CORP	19,400
LAZARD LTD	86,700
LA-Z-BOY INC	13,446
LCI INDS	7,100
LEAR CORP	8,100
LEGGETT AND PLATT INC	17,760
LEIDOS HLDGS INC	9,698
LEMAITRE VASCULAR INC	5,568
LEMONADE INC	100,115
LENNAR CORP CL A	17,985
LENNOX INTERNATIONAL INC	4,576
LENNOX INTERNATIONAL INC	23,981
LESLIE'S INC	42,799
LESLIE'S INC	115,608
LEXINGTON CORP PROPERTIES TR	78,001
LGI HOMES INC	5,925
LIBERTY BROADBAND CORP	1,404
LIFE STORAGE INC	11,883
LIFE STORAGE INC	17,495
LIGAND PHARMACEUTICALS INC	4,620
LILLY (ELI) & CO	55,944
LILLY (ELI) & CO	26,948
LILLY (ELI) & CO	31,858
LINCOLN ELECTRIC HOLDINGS IN	8,156

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

Description	Shares / Units
LINCOLN ELECTRIC HOLDINGS IN	23,195
LINCOLN NATIONAL	10,924
LINDSEY CORP	3,168
LIQUIDITY SERVICES INC	7,400
LITHIA MOTORS INC	3,900
LITTELFUSE INC	3,266
LITTELFUSE INC	5,062
LIVANOVA PLC	7,597
LIVE NATION INC	10,113
LIVENT CORP	51,777
LIVENT CORP	71,800
LIVERAMP HOLDINGS INC	17,801
LKQ CORP	18,006
LOCKHEED MARTIN	16,118
LOEW'S CORP	13,835
LOUISIANA PACIFIC	10,440
LOUISIANA PACIFIC	26,687
LOWE'S COS	42,881
LOWE'S COS	68,690
LOWE'S COS	100,900
LTC PROPERTIES INC	11,237
LUMBER LIQUIDATORS HOLDINGS	9,038
LUMEN TECHNOLOGIES INC	190,210
LUMENTUM HLDGS INC	9,603
LUMENTUM HLDGS INC	22,494
LVMH MOET HENNESSY-LOUIS VUI	80,900
LYFT INC	1,118,100
LYONDELLBASELL INDUSTRIES NV	17,993
LYONDELLBASELL INDUSTRIES NV	169,920
M & T BANK CORP	11,998
M & T BANK CORP	42,484
M D C HOLDINGS INC	16,341
M/I HOMES INC	7,992
MACERICH CO	54,155
MACK CALI REALTY CORP	24,485
MACOM TECHNOLOGY SOLUTIONS	6,300

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Domestic & International Equities

Description	Shares / Units
MACY'S INC	38,300
MAGNOLIA OIL GAS	128,486
MANHATTAN ASSOCIATES INC	9,160
MANHATTAN ASSOCIATES INC	2,140
MANPOWER INC	7,291
MARATHON OIL CORP	45,053
MARATHON OIL CORP	780,200
MARATHON OIL CORP	287,637
MARATHON PETROLEUM CORP	32,219
MARCUS & MILLICHAP INC	7,270
MARCUS CORP	7,091
MARINEMAX INC	7,000
MARKEL CORP	5,952
MARKETAXESS HOLDINGS INC	2,668
MARKETAXESS HOLDINGS INC	18,057
MARRIOTT INTERNATIONAL CL A	19,094
MARRIOTT INTERNATIONAL CL A	43,947
MARRIOTT VACATIONS WORLDWIDE	5,600
MARSH & MCLENNAN	35,108
MARSH & MCLENNAN	149,423
MARTEN TRANSPORT LTD	16,639
MARTIN MARIETTA MATERIALS	4,405
MARUBENI CORP	25,000
MARVELL TECHNOLOGY INC	77,400
MASCO CORP	15,975
MASCO CORP	320,200
MASIMO CORP	6,826
MASTEC INC	8,300
MASTERBRAND INC	35,900
MASTERBRAND INC	136,143
MASTERCARD INC	59,862
MASTERCARD INC	77,620
MASTERCARD INC	40,727
MATADOR RESOURCES CO	16,100
MATADOR RESOURCES CO	1,251
MATCH GROUP INC COMMON STOCK	19,786

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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	17,789
MCDONALD'S CORP	51,972
MCDONALD'S CORP	39,373
MCKESSON CORP	9,715
MCKESSON CORP	56,410
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	94,330
MERCER INTERNATIONAL INC	13,300
MERCK & CO INC NEW	179,917
MERCK & CO INC NEW	190,200
MERCK & CO INC NEW	210,000
MERCK & CO INC NEW	98,824
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	46,751
METTLER-TOLEDO INTERNATIONAL	1,569
MGIC INVESTMENT CORP	42,900
MGIC INVESTMENT CORP	150,962
MGM RESORTS INTERNATIONAL	22,360
MGP INGREDIENTS INC	4,437
MICROCHIP TECHNOLOGY INC	38,851

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Domestic & International Equities

Description	Shares / Units
MICRON TECHNOLOGY	77,348
MICRON TECHNOLOGY	214,998
MICROSOFT	528,262
MICROSOFT	377,510
MICROSOFT	172,430
MICROSOFT	179,995
MICROSTRATEGY	48
MID AMERICA APT COMMUNITIES	8,192
MID AMERICA APT COMMUNITIES	48,400
MIDDLEBY CORP	7,800
MIDDLEBY CORP	17,849
MIDDLESEX WATER COMPANY COMM	5,072
MILLERKNOLL INC	11,500
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	81,900
MKS INSTRUMENTS INC	40,520
MODERNA INC	23,447
MODERNA INC	126,565
MODIVCARE INC	3,455
MOELIS & CO. CL A	19,300
MOHAWK INDUSTRIES INC	3,740
MOLINA HEALTHCARE INC	4,143
MOLINA HLTHCARE INC	10,337
MOLSON COORS BREWING CO CL B	13,335
MONARCH CASINO & RESORT INC	3,553
MONDELEZ INTERNATIONAL INC	96,727
MONDELEZ INTERNATIONAL INC	327,216
MONGODB INC	7,142
MONOLITHIC POWER SYSTEMS INC	3,163
MONRO MUFFLER BRAKE INC	8,785
MONSTER BEVERAGE CORP	54,012
MONSTER BEVERAGE CORP	303,300

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Domestic & International Equities

Description	Shares / Units
MONSTER BEVERAGE CORP	183,322
MOODY'S CORP	11,177
MOOG INC CL A	8,344
MORGAN STANLEY	92,651
MORGAN STANLEY	273,540
MORGAN STANLEY	148,904
MORPHIC HOLDING INC	14,951
MOSIAC CO	24,169
MOTOROLA SOLUTIONS INC	11,863
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	5,666
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
N-ABLE INC. COMMON STOCK	19,500
NABORS INDUSTRIES LTD	628
NABORS INDUSTRIES LTD	2,594
NASDAQ INC	24,061
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

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Domestic & International Equities

Description	Shares / Units
NATWEST GROUP PLC	438,971
NAVIENT CORP	23,300
NBT BANCORP INC	12,449
NCR CORP	19,345
NEKTAR THERAPEUTICS	58,500
NEOGEN CORP	30,500
NEOGENOMICS INC	35,100
NETAPP INC	15,334
NETAPP INC	319,250
NETEASE INC	127,600
NETFLIX INC	31,585
NETFLIX INC	55,100
NETFLIX INC	32,820
NETGEAR INC	9,612
NETSCOUT SYSTEMS INC	19,100
NETSTREIT CORP	67,757
NEUROCRINE BIOSCIENC	33,161
NEUROCRINE BIOSCIENCES INC	13,400
NEW JERSEY RESOURCES CORP	13,613
NEW LINDE PLC	34,957
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	26,700
NEWMARKET CORP	1,078
NEWMONT MINING	56,289
NEWS CORP	7,752
NEWS CORP NEW	27,126
NEXPOINT RESIDENTIAL TRUST I	6,300
NEXSTAR MEDIA GROUP INC COMM	4,997
NEXTERA ENERGY INC	140,971
NEXTGEN HEALTHCARE INC	15,860
NEXTIER OILFIELD SOLUTIONS I	59,700
NIKE INC CL B	88,311
NIKE INC CL B	81,500

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Domestic & International Equities

Description	Shares / Units
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
NORDSON CORP	3,813
NORDSON CORP	34,173
NORDSTROM	15,800
NORDSTROM INC	70,622
NORFOLK SOUTHERN CORP	16,159
NORTHERN OIL AND GAS INC MN	1,300
NORTHERN OIL AND GAS, INC. C	21,600
NORTHERN TRUST CORP	14,786
NORTHFIELD BANCORP INC	12,357
NORTHROP GRUMMAN CORP	10,204
NORTHWEST BANCSHARES INC	35,960
NORTHWEST NATURAL HOLDING CO	10,046
NORTHWESTERN CORP	7,522
NORTONLIFELOCK INC	40,353
NORWEGIAN CRUISE LINE HLDGS	29,945
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	16,339
NU SKIN ENTERPRISES INC A	14,605
NUCOR CORP	17,970
NUCOR CORP	132,020
NUVALENT INC	19,880
NUVASIVE INC	17,500
NUVEI CORP	93,303
NV5 GLOBAL IN COMMON STOCK	3,400
NVENT ELECTRIC PLC	23,000
NVIDIA CORP	174,383

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Domestic & International Equities

Description	Shares / Units
NVIDIA CORP	136,402
NVIDIA CORP	48,580
NVIDIA CORP	55,522
NVR INC	215
NVR INC	4,440
NVR INC	1,526
NXP SEMICONDUCTORS NV	18,377
NXP SEMICONDUCTORS NV	109,800
OCCIDENTAL PETROLEUM	51,610
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
OLD DOMINION FREIGHT LINE	6,419
OLD NATIONAL BANCORP	41,200
OLD REPUBLIC INTERNATIONAL C	38,541
OLIN CORP	19,075
OLLIE'S BARGAIN OUTLET HOLDI	7,700
OLYMPIC STEEL INC	4,000
OMEGA HEALTHCARE INVESTORS	33,162
OMNICELL INC	6,400
OMNICELL INC	28,774
OMNICOM GROUP	14,370
ON SEMICONDUCTOR	30,659
ON SEMICONDUCTOR	389,270
ON SEMICONDUCTOR	137,824
ONE GAS INC	7,189
ONEOK INC	31,710
ONEOK INC	273,000
ONESPAN INC	7,900
ONTO INNOVATION INC	13,882
ONTO INNOVATION INC	9,259
ONTO INNOVATION INC	14,151
OPTION CARE HEALTH INC	244,900

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Domestic & International Equities

Description	Shares / Units
OPTION CARE HEALTH INC COMMO	21,200
ORACLE CORP	109,001
ORACLE CORP	164,000
ORASURE TECHNOLOGIES INC	13,874
O'REILLY AUTOMOTIVE INC	4,424
O'REILLY AUTOMOTIVE INC	23,870
ORGANON & CO	18,045
ORION OFFICE REIT INC	16,287
ORIX CORP	149,340
ORMAT TECHNOLOGIES INC. COMM	6,312
ORTHOFIX MED INC	5,404
OSHKOSH CORP	9,314
OSI SYSTEMS INC	4,512
OTIS WORLDWIDE CORP	29,421
OTTER TAIL CORPORATION COMMO	12,100
OUTFRONT MEDIA INC	42,161
OVINTIV INC	33,500
OVINTIV INC	177,782
OWENS & MINOR HLDGS	39,402
OWENS & MINOR HOLDINGS	22,600
OWENS CORNING NEW	13,600
OXFORD INDUSTRIES INC	4,317
PACCAR INC	37,037
PACIFIC PREMIER BANCORP INC	26,734
PACIRA BIOSCIENCES INC	13,235
PACKAGING CORP OF AMERICA	6,505
PACWEST BANCORP	35,900
PALO ALTO NETWORKS INC	27,790
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	9,102
PARKER HANNIFIN	55,360
PARKER HANNIFIN	68,900

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

Description	Shares / Units
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	22,749
PAYCOM SOFTWARE INC	3,422
PAYLOCITY HOLDING CORP	5,800
PAYONEER GLOBAL INC. COMMON	57,184
PAYPAL HLDGS INC	80,290
PBF ENERGY INC	18,805
PBF ENERGY INC	4,717
PC CONNECTION INC	3,000
PDC ENERGY INC	13,300
PDC ENERGY INC	33,949
PDF SOLUTIONS INC	8,508
PEBBLEBROOK HOTEL TRUST	1
PEBBLEBROOK HOTEL TRUST	38,400
PEBBLEBROOK HOTEL TRUST	87,927
PENN NATIONAL GAMING INC	22,396
PENNANT GROUP INC	1
PENNYMAC MORTGAGE INVESTMENT	27,800
PENTAIR PLC	11,672
PENUMBRA INC	5,400
PENUMBRA INC	15,656
PEPSICO INC	97,698
PERDOCEO EDUCATION CORP	19,644
PERFICIENT INC	9,996
PERFICIENT INC	14,188
PERFORMANCE FOOD GROUP CO	20,700
PERFORMANCE FOOD GROUP CO	14,969
PERKINELMER INC	8,958
PERRIGO CO PLC	19,000
PETROLEO BRASILEIRO S A BR	1,034,560
PFIZER INC	398,315
PFIZER INC	288,236

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Domestic & International Equities

Description	Shares / Units
PGT INC	17,309
PHIBRO ANIMAL HEALTH CORP	4,972
PHILIP MORRIS INTL INC	109,987
PHILIP MORRIS INTL INC	211,031
PHILLIPS 66	33,069
PHILLIPS 66	211,040
PHILLIPS EDISON & CO	64,129
PHILLIPS EDISON & CO INC	21,772
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	16,858
PIONEER NATURAL RESOURCES CO	39,192
PIPER JAFFRAY COS	3,922
PITNEY BOWES INC	48,627
PLANET FITNESS INC	12,100
PLEXUS CORP	8,169
PNC FINANCIAL SERVICES GROUP	28,441
PNM RESOURCES INC	12,151
POLARIS INDUSTRIES INC	8,258
POOL CORP	2,771
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	26,593
POWERSCHOOL HLDGS	97,024
PPG INDUSTRIES INC	16,661
PPG INDUSTRIES INC	66,250
PPL CORP	52,196

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Domestic & International Equities

Description	Shares / Units
PRA GROUP INC COM	11,282
PREFERRED BANK	4,300
PRESTIGE BRANDS HOLDINGS INC	14,200
PRICE T ROWE GROUP INC	15,914
PRICESMART INC	7,246
PRIMERICA INC	5,336
PRINCIPAL FINANCIAL GROUP	16,139
PRIVIA HEALTH GROUP INC. COM	26,900
PROASSURANCE CORP	14,335
PROCTER & GAMBLE	167,463
PROCTER & GAMBLE	116,129
PROG HOLDINGS INC	14,513
PROGRESS SOFTWARE CORP	12,657
PROGRESSIVE CORP OHIO	41,460
PROGRESSIVE CORP OHIO	113,400
PROGRESSIVE CORP OHIO	73,494
PROGYNY INC	9,949
PROLOGIS INC	65,526
PROLOGIS INC	46,672
PROLOGIS INC	75,382
PROPETRO HOLDING CORP	22,500
PROSPERITY BANCSHARES INC	13,035
PROSPERITY BANCSHARES INC	65,715
PROTHENA CORP PLC	11,144
PROTO LABS INC	7,559
PROVIDENT FINANCIAL SERVICES	20,681
PRUDENTIAL FINANCIAL GROUP	26,092
PTC INC	7,551
PTC THERAPEUTICS INC	80,920
PTC THERAPEUTICS INC	13,300
PUBLIC SERVICE ENTERPRISE IN	35,390
PUBLIC STORAGE INC	11,214
PULTE GROUP	16,009
PVH CORP	8,567
QORVO INC	7,085
QUAKER CHEMICAL CORP	3,740

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Domestic & International Equities

Description	Shares / Units
QUALCOMM INC	79,069
QUALCOMM INC	204,660
QUALCOMM INC	161,670
QUALCOMM INC	178,200
QUALCOMM INC	64,769
QUALYS INC	4,700
QUANEX BLDG PRODS CORP	9,569
QUANTA SERVICES INC	10,144
QUEST DIAGNOSTICS INC	7,873
QUIDELORTHO CORP	7,700
QUIDELORTHO CORP	14,258
QUINSTREET INC	16,100
R1 RCM INC	18,000
RADIAN GROUP INC	46,428
RADNET INC	14,116
RALPH LAUREN CORP	2,917
RAMBUS INC	32,312
RAMBUS INC	27,042
RANDSTAD NV	102,200
RANGE RESOURCES CORP	34,800
RAYMOND JAMES FINANCIAL INC	13,743
RAYONIER ADVANCED MATLS INC	20,266
RAYONIER INC	20,733
RAYTHEON TECHNOLOGIES CORP	103,849
RAYTHEON TECHNOLOGIES CORP	275,000
RAYTHEON TECHNOLOGIES CORP	123,898
RE/MAX HOLDINGS INC	5,213
READY CAPITAL CORP	29,474
REALOGY HOLDINGS CORP	32,800
REALTY INCOME CORP	44,510
RECURSION PHARMACEUTICALS IN	147,758
REDFIN CORP	186,756
REDWOOD TRUST INC	31,500
REGAL BELOIT CORP	9,357
REGAL BELOIT CORP	72,650
REGENCY CENTERS CORP	10,933

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Domestic & International Equities

Description	Shares / Units
REGENERON PHARMACEUTICALS IN	7,628
REGENERON PHARMACEUTICALS IN	8,914
REGENXBIO INC	10,876
REGIONS FINANCIAL CORP	66,222
REINSURANCE GROUP OF AMERICA	9,316
RELIANCE STEEL & ALUMINUM	8,592
RENAISSANCERE HOLDINGS LTD	7,088
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	195,500
REPUBLIC SERVICES INC	14,578
RESIDEO TECHNOLOGIES INC	42,040
RESMED INC	10,425
RESOURCES CONNECTION INC	9,180
RETAIL OPPORTUNITY INVESTMEN	36,034
REVANCE THERA INC	27,384
REVOLUTION MEDICINES INC	39,771
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
RIVIAN AUTOMOTIVE INC COMMON	66,046
RLI CORP	5,700
ROADRUNNER TRANSN SYS INC	164
ROBERT HALF INTL INC	7,637
ROBERT HALF INTL INC	256,360
ROBERT HALF INTL INC	46,659
ROBLOX CORPORATION CL A	167,809
ROCKWELL AUTOMATION INC	8,147
ROGERS CORP	5,402
ROKU INC	27,339
ROKU INC	70,430

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

Description	Shares / Units
ROLLINS INC	15,971
ROPER TECHNOLOGIES INC	7,523
ROSS STORES INC	24,432
ROSS STORES INC	104,622
ROYAL CARIBBEAN CRUISES LTD	15,594
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
RXO INC	34,300
RYDER SYSTEM	7,261
RYMAN HOSPITALITY PPTYS INC	17,274
S&P GLOBAL INC	23,354
S&P GLOBAL INC	39,506
S&T BANCORP INC	10,700
SABR CORP	85,780
SABRA HEALTH CARE REIT	29,752
SAFEHOLD INC	9,047
SAFETY INSURANCE GROUP INC	4,168
SAGE THERA INC	21,020
SAGE THERAPEUTICS INC	55,069
SAIA INC	3,500
SALESFORCE.COM	70,934
SALESFORCE.COM	89,762
SALESFORCE.COM	31,485
SALESFORCE.COM	41,037
SALLY BEAUTY HLDG	31,913
SAMSARA INC COMMON STOCK	57,603
SANA BIOTECHNOLOGY INC	112,667
SANMINA CORP	16,688
SANOFI AVENTIS	188,760
SAREPTA THERA INC	19,840
SAUL CENTERS INC	3,438

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

Description	Shares / Units
SBA COMMUNICATIONS CORP NEW	7,649
SCANSOURCE INC	7,142
SCHLUMBERGER LTD	100,815
SCHLUMBERGER LTD	384,000
SCHLUMBERGER LTD	253,000
SCHLUMBERGER LTD	229,000
SCHLUMBERGER LTD	97,612
SCHOLASTIC CORP	7,798
SCHRODINGER INC. COMMON STOC	17,800
SCHWAB (CHARLES) CORP	108,218
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	13,638
SEALED AIR CORP	10,263
SEI INVESTMENTS CO	14,705
SELECT MEDICAL HLDGS CORP	31,060
SELECTIVE INS GRP	16,891
SELECTIVE INSURANCE GROUP	8,500
SEMPRA ENERGY	22,302
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	14,394
SERVICENOW INC	38,028
SERVISFIRST BANCSHARES INC	14,121
SHAKE SHACK INC	11,199
SHENANDOAH TELECOMMUNICATION	14,447
SHERWIN WILLIAMS	16,719
SHERWIN WILLIAMS	43,945

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Domestic & International Equities

Description	Shares / Units
SHIFT4 PAYMENTS INC	8,806
SHIFT4 PMTS INC	108,858
SHIONOGI & CO LTD	817,860
SHOALS TECH GRP INC	61,094
SHOCKWAVE MD INC	10,075
SHOCKWAVE MEDICAL INC	5,099
SHOE CARNIVAL INC	5,600
SHOPIFY INC	421,941
SHUTTERSTOCK INC	6,984
SIGNET JEWELERS INC	13,435
SILGAN HOLDINGS INC	11,826
SILGAN HOLDINGS INC	122,125
SILICON LABORATORIES INC	4,848
SIMMONS FIRST NATIONAL CORP	37,034
SIMON PROPERTY CROUP INC	23,211
SIMPSON MANUFACTURING CO INC	5,800
SIMULATIONS PLUS INC	4,300
SIRIUSPOINT LTD	23,000
SITE CENTERS CORP	51,400
SITIME CORP	4,700
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	11,280
SL GREEN REALTY CORP	20,000
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	7,568
SNAP INC	650,372
SNAP INC CL A	223,660
SNAP ON INC	3,771

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

Description	Shares / Units
SNOWFLAKE INC	29,223
SNOWFLAKE INC	39,734
SOCIEDAD QUIMICA Y MINERA DE	123,000
SOCIEDAD QUIMICA Y MINERA DE	156,000
SOLAREEDGE TECHNOLOGIES INC	3,967
SONIC AUTOMOTIVE INC	5,356
SONOCO PRODUCTS CO	13,373
SONOS INC COMMON STOCK	37,000
SONY CORP JA ADR	114,600
SOTERA HEALTH COMPANY COMMON	14,075
SOUTH STATE CORP	10,300
SOUTH STATE CORP	22,165
SOUTHERN CO	77,209
SOUTHSIDE BANCSHARES INC	8,955
SOUTHWEST AIRLINES	42,181
SOUTHWEST GAS CORP	8,706
SOUTHWEST GAS CORP	23,295
SOUTHWESTERN ENERGY CO	155,200
SOUTHWESTERN ENERGY CO	32,592
SOVOS BRANDS INC	99,078
SPARTANNASH CO	10,413
SPECTRUM BRANDS HOLDINGS INC	1
SPIRE INC	7,000
SPIRIT REALTY CAPITAL INC	19,300
SPLUNK INC	94,681
SPROUT SOCIAL INC	20,363
SPROUTS FARMERS MARKET INC	15,195
SPS COMMERCE	10,146
SPX TECHNOLOGIES INC	12,571
SPX TECHNOLOGIES INC	21,347
SQUARESPACE INC	49,365
STAAR SURGICAL CO	6,300
STAG INDUSTRIAL, INC. COMMON	25,000
STANDARD BK GROUP LTD	1,220,040
STANDARD MOTOR PRODUCTS INC	5,054
STANDEX INTERNATIONAL CORP	3,455

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Domestic & International Equities

Description	Shares / Units
STANLEY BLACK & DECKER	10,494
STAR HOLDINGS	3,200
STARBUCKS CORP	81,549
STARBUCKS CORP	87,700
STARWOOD PROPERTY TRUST, INC	42,000
STATE STREET CORP	24,745
STEEL DYNAMICS INC	550
STEEL DYNAMICS INC	11,835
STEEL DYNAMICS INC	31,513
STELLANTIS N.V	159,800
STELLAR BANCORP INC	12,948
STEPAN CO	6,169
STERICYCLE INC	13,050
STERIS PLC	7,044
STEVEN MADDEN	22,421
STEWART INFORMATION SERVICES	8,282
STIFEL FINANCIAL CORP	15,029
STIFEL FINANCIAL CORP	43,032
STMICROELECTRONICS N.V.	59,300
STONEX GROUP INC	4,964
STRATEGIC ED INC	6,478
STRIDE INC COMMON STOCK	11,742
STRYKER CORP	23,920
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	25,000
SUNRUN INC	28,000
SUNSTONE HOTEL INVESTORS INC	61,275
SUPER MICRO COMPTR	7,612
SUPER MICRO COMPUTER INC	6,700
SUPER MICRO COMPUTER INC	8,175
SUPERNUS PHARMACEUTICALS INC	14,981
SWEETGREEN INC	125,975

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Domestic & International Equities

Description	Shares / Units
SYLVAMO CORPORATION COMMON S	9,536
SYNAPTICS INC	5,620
SYNCHRONY FINL	30,966
SYNCHRONY FINL	696,970
SYNDAX PHARMACEUTICALS INC	37,433
SYNEOS HEALTH INC	14,123
SYNNEX CORP	6,052
SYNOPSIS INC	10,818
SYNOVUS FINANCIAL CORP	20,500
SYNOVUS FINANCIAL CORP	33,203
SYSCO CORP	36,003
T MOBILE US INC	41,788
TAIWAN SEMICONDUCTOR ADR	85,390
TAKE-TWO INTERACTIVE SOFTWARE	11,249
TAKE-TWO INTERACTIVE SOFTWARE	142,803
TALOS ENERGY INC	18,840
TANDEM DIABETES CARE INC	18,900
TANGER FACTORY OUTLET CENTER	30,217
TAPESTRY INC	16,736
TAPESTRY INC	475,300
TAPESTRY INC	591,000
TARGA RES CORP	16,048
TARGA RESOURCES CORP	104,679
TARGET CORP	32,646
TAYLOR MORRISON HOME CORP	16,100
TE CONNECTIVITY LTD	22,463
TE CONNECTIVITY LTD	117,590
TECHTARGET INC	7,849
TEGNA INC	29,701
TELEDYNE TECHNOLOGIES	3,326
TELEFLEX INC	3,326
TELEPHONE & DATA SYS INC	28,844
TEMPUR SEALY INTERNATIONAL,	25,220
TENET HEALTHCARE CORP	14,985
TENNANT CO	5,311
TERADATA CORP	14,544

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Domestic & International Equities

Description	Shares / Units
TERADYNE INC	11,048
TEREX CORP	9,546
TESLA INC	190,901
TESLA INC	36,000
TESLA INC	74,100
TESLA INC	19,221
TESLA INC	79,879
TETRA TECHNOLOGIES INC	7,300
TEXAS CAPITAL BANCSHARES INC	7,302
TEXAS INSTRUMENTS INC	64,271
TEXAS INSTRUMENTS INC	57,248
TEXAS ROADHOUSE INC	9,461
TEXAS ROADHOUSE INC	17,050
TEXTRON INC	14,808
THALES SA	321,000
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 ST. JOE COMPANY	9,500
THE TRADE DESK	370,998
THERMO ELECTRON CORP	27,823
THERMO ELECTRON CORP	18,649
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	81,951
TJX COS INC	140,211
TOKYO ELECTRON LTD	231,915
TOKYO ELECTRON LTD	52,250

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Domestic & International Equities

Description	Shares / Units
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	46,700
TOTAL SA	416,790
TRACTOR SUPPLY CO	7,836
TRANE TECHNOLOGIES PLC	16,259
TRANSDIGM GROUP INC	3,677
TRANSUNION	31,428
TRAVEL + LEISURE CO	11,500
TRAVELERS COS INC/THE	16,386
TREEHOUSE FOODS INC	14,567
TREX CO INC	15,700
TRI POINTE HOMES, INC.	28,718
TRIMBLE NAVIGATION LIMITED	17,496
TRINET GROUP INC	12,025
TRINITY INDUSTRIES	23,692
TRINSEO PLC	10,600
TRIPADVISOR INC	12,900
TRIUMPH BANCORP INC	6,400
TRIUMPH BANCORP INC	19,034
TRIUMPH GROUP INC	18,105
TRIUMPH GROUP INC-27	5,432
TRUEBLUE INC	10,088
TRUIST FINANCIAL CORP	93,994
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	87,999
TWO HARBORS INVESTMENT CORP	24,829
TYLER TECHNOLOGIES INC	2,954

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Domestic & International Equities

Description	Shares / Units
TYSON FOODS INC CL A	20,254
U.S. SILCA HOLDINGS INC	21,880
UBS ALL COUNTRY WORLD	5,754,818
UBS COLLECTIVE INVESTMENT TR	3,164,305
UBS GROUP AG	787,250
UDR INC	21,918
UFP INDUSTRIES INC	8,800
UFP TECHNOLOGIES INC. COMMON	1,100
UGI CORP	29,664
ULTA BEAUTY INC	3,610
ULTRA CLEAN HLDS INC	13,665
ULTRAGENYX PHARMACEU	40,822
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	43,404
UNION PACIFIC CORP	50,180
UNIQUEURE N.V. COMMON STOCK	12,100
UNITED BANKSHARES INC	19,057
UNITED COMMUNITY BANKS	29,997
UNITED CONTL HLDGS INC	23,188
UNITED FIRE GROUP INC	6,235
UNITED NATURAL FOOD INC	16,100
UNITED PARCEL SERVICE CL B	51,805
UNITED RENTALS INC	4,921
UNITED RENTALS INC	46,784
UNITED RENTALS INC	84,280
UNITED STATES STEEL CORP	33,615
UNITED THERAPEUTICS	34,726
UNITED THERAPEUTICS CORP	6,429
UNITEDHEALTH GROUP INC	66,304
UNITEDHEALTH GROUP INC	80,622
UNITEDHEALTH GROUP INC	49,970
UNITEDHEALTH GROUP INC	60,764
UNITEDHEALTH GROUP INC	42,529

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Domestic & International Equities

Description	Shares / Units
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	4,552
UNIVERSAL HEALTH SERVICES-B	160,100
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	98,804
US FOODS HOLDING CORP COMMON	29,400
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	191,700
VALE SA	968,300
VALERO ENERGY CORP	27,342
VALERO ENERGY CORP	149,600
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	21,495
VECTOR GROUP LTD	41,000
VEECO INSTRUMENTS INC	13,954
VENTAS INC	28,383
VENTYX BIOSCIENCES	15,364

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Domestic & International Equities

Description	Shares / Units
VEOLIA ENVIRONNEMENT SA	558,940
VERACYTE INC	38,450
VERICEL CORP	13,000
VERISIGN INC	6,497
VERISIGN INC	21,841
VERISK ANALYTICS INC	11,098
VERITEX HOLDINGS INC	15,621
VERITIV CORP	4,024
VERIZON COMMUNICATIONS	297,679
VERIZON COMMUNICATIONS	205,990
VERRA MOBILITY CORP	42,000
VERRA MOBILITY CORP	107,881
VERTEX PHARMACEUTICALS INC	18,242
VERTEX PHARMACEUTICALS INC	44,325
VERTEX PHARMACEUTICALS INC	52,169
VERTEX PHARMACEUTICALS INC	33,825
VF CORP	23,410
VIACOMCBS INC	35,805
VIAD CORP	5,959
VIASAT INC	25,500
VIATRIS INC	86,029
VIAVI SOLUTIONS INC	65,782
VICI PROPERTIES INC COMMON S	71,203
VICOR CORP	2,800
VICOR CORP	16,282
VICTORIAS SECRET AND CO	22,200
VIPSHOP HLDGS LTD	980,390
VIPSHOP HLDGS LTD	193,900
VIR BIOTECHNOLOGY INC COMMON	20,900
VIRTUS INVESTMENT PARTNERS I	2,044
VISA INC	115,191
VISA INC	151,056
VISA INC	98,895
VISHAY INTERTECHNOLOGY INC	20,487
VISTA OUTDOOR INC	16,328
VISTEON CORP	4,200

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Domestic & International Equities

Description	Shares / Units
VISTEON CORP	36,047
VISTEON CORP	17,520
VITESSE ENERGY INC	3,189
VONTIER CORP	23,080
VORNADO REALTY TRUST	22,600
VOYA FINL INC	13,900
VULCAN MATERIALS CO	9,435
WABASH NATIONAL CORP	14,004
WABTEC CORP	12,900
WABTEC CORP	66,842
WALGREENS BOOTS ALLIANCE INC	50,769
WALKER & DUNLOP INC	8,877
WAL-MART STORES INC	99,543
WARNER BROS DISCOVERY INC	156,993
WARRIOR MET COAL INC	14,600
WASHINGTON FEDERAL INC	20,300
WASHINGTON REIT	24,500
WASTE MANAGEMENT INC	26,349
WATERS CORP	4,215
WATSCO INC	4,652
WATSCO INC	13,307
WATSCO INC	27,734
WATTS WATER TECHNOLOGIES INC	3,800
WAYFAIR INC	101,097
WD-40 CO	3,895
WEBSTER FINANCIAL CORP	25,072
WEBSTER FINANCIAL CORP	21,746
WEC ENERGY GROUP INC	22,360
WELLS FARGO & CO	270,352
WELLS FARGO & CO	303,789
WELLTOWER INC	33,530
WENDY'S CO	23,997
WERNER ENTERPRISES INC	9,290
WESCO INTERNATIONAL INC	7,200
WESCO INTERNATIONAL INC	5,383
WESCO INTERNATIONAL INC	0

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Domestic & International Equities

Description	Shares / Units
WEST PHARMACEUTICAL SERVICES	5,252
WESTAMERICA BANCORPORATION	8,125
WESTERN DIGITAL CORP	22,098
WESTERN UNION CO	52,624
WESTLAKE CHEMICALS	5,000
WESTROCK CO	18,069
WEX INC	6,299
WEX INC	48,920
WEX INC	10,202
WEYERHAEUSER CORP	51,976
WHIRLPOOL CORP	3,866
WHITE MOUNTAINS INS	2,083
WHITESTONE REIT	12,354
WILEY (JOHN) & SONS CL A	10,953
WILLIAMS COS	86,435
WILLIAMS COS	310,651
WILLIAMS SONOMA INC	9,734
WILLIS TOWERS	7,574
WILLSCOT MOBILE MINI	33,693
WINGSTOP INC	4,400
WINGSTOP INC	9,842
WINNEBAGO INDUSTRIES INC	9,570
WINTRUST FINANCIAL CORP	8,627
WISDOMTREE INVESTMENTS INC	32,193
WOLFSPEED INC	17,470
WOLFSPEED, INC	116,700
WOLVERINE WORLD WIDE INC	23,211
WOODWARD INC	8,486
WORKDAY INC	30,408
WORKDAY INC	44,887
WORLD ACCEPTANCE CORP	1,172
WORLD FUEL SERVICES CORP	18,910
WORLD WRESTLING ENTMT INC	6,100
WORLD WRESTLING ENTMT INC	48,301
WORTHINGTON INDUSTRIES	4,251
WSFS FINANCIAL CORP	18,695

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Domestic & International Equities

Description	Shares / Units
WYNDHAM HOTELS & RESORTS INC	11,964
WYNDHAM HTLS	27,820
WYNN RESORTS LTD	7,336
XCEL ENERGY INC	38,779
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	52,595
YETI HOLDINGS INC	51,805
YPF SOCIEDAD ANONIMA	243,400
YUM BRANDS INC	19,867
ZEBRA TECHNOLOGIES CORP CL A	3,657
ZEBRA TECHNOLOGIES CORP CL A	31,500
ZIFF DAVIS INC	6,636
ZIFF DAVIS INC	11,907
ZIMMER BIOMET HOLDINGS INC	14,896
ZIONS BANCORPORATION	10,585
ZOETIS INC	33,072
ZOOM VIDEO COMMUNICATIONS IN	92,600
ZOOM VIDEO COMMUNICATIONS IN	58,869
ZOOMINFO TECH INC	87,101
ZOOMINFO TECHNOLOGIES INC	49,200
ZOOMINFO TECHNOLOGIES INC	168,695
ZTO EXPRESS CAYMAN INC	480,170
ZURN WATER SOLUTIONS CORP	100,316
ZYNEX INC	4,290

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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	196,037
ACTIVISION BLIZZARD	1,000,000
ACTIVISION BLIZZARD	1,670,000
ACTIVISION BLIZZARD	3,100,000
ACTIVISION BLIZZARD	2,330,000
ACTIVISION BLIZZARD	3,000,000
ADVOCATE HEALTH CORP	295,000
AERCAP IRELAND CAP/GLOBA	3,430,000
AGILENT TECHNOLOGIES INC	640,000
AGILENT TECHNOLOGIES INC	770,000
AKER BP ASA	1,872,000
ALABAMA FEDERAL AID HIGHWAY	1,500,000
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
AMERICAN EXPRESS CO	5,500,000

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Fixed Income

Description	Par Amount
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	270,000
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 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	1,500,000
APPLE INC	1,725,000
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
ARES CAPITAL CORP	2,874,000
ASHTREAD CAPITAL INC	2,574,000
AT&T INC	1,000,000
AT&T INC	1,000,000

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
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
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
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

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Fixed Income

Description	Par Amount
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	630,000
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
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

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Fixed Income

Description	Par Amount
BHP BILLITON FINANCE	1,120,000
BLACK HILLS CORP	1,200,000
BMW US CAPITAL LLC	3,500,000
BMW US CAPITAL	7,000,000
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
BP CAP MARKETS AMERICA	710,000
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
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	3,385,000

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Fixed Income

Description	Par Amount
CALIFORNIA ST	1,715,000
CAMPBELL UNION HIGH SCHOOL	1,265,000
CANADIAN NATIONAL RESOURCES	700,000
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 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 COR	360,000
CHARLES SCHWAB CORP	5,000,000
CHARLES SCHWAB CORP	2,000,000
CHARLES SCHWAB CORP	6,000,000
CHARLES SCHWAB CORP	3,000,000
CHARLES SCHWAB CORP	2,000,000
CHARTER COM	2,000,000
CHARTER COMM OPT LLC/CAP	1,400,000
CHARTER COMM OPT LLC/CAP	560,000

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Fixed Income

Description	Par Amount
CHARTER COMM OPT LLC/CAP	1,741,000
CHENIERE ENERGY INC	3,480,000
CHEVRON CORP	4,000,000
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	1,568,000
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
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
COMCAST CORPORATION	180,000

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Fixed Income

Description	Par Amount
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
COVE LAKE VILLAGE APARTMENTS	10,500,000
CPC INTERNATIONAL INC DEBS	5,000,000
CREDIT SUISSE GROUP AG	660,000
CREDIT SUISSE GROUP AG	1,000,000
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
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

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Fixed Income

Description	Par Amount
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
DIPPING SPRINGS TX INDEP SCH	685,000
DOMINION ENERGY SOUTH	840,000
DTE ELECTRIC CO	1,210,000
DTE ELECTRIC CO	350,000
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	983,978
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
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 LLC	420,000

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Fixed Income

Description	Par Amount
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	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	304,905
EXTRA SPACE STORAGE LP	190,000
EXTRA SPACE STORAGE LP	640,000
EXXON MOBIL	3,000,000
EXXON MOBIL	1,000,000
EXXON MOBIL CORPORATION	1,000,000
FANNIE MAE	3,250,697
FANNIE MAE	3,525,645
FANNIE MAE	1,021,290
FANNIE MAE	731,474
FANNIE MAE	714,051
FANNIE MAE	1,535,246
FANNIE MAE	1,520,000
FANNIE MAE	3,020,000
FANNIE MAE 30 YR.	1,159,623
FANNIE MAE 30 YR. (#2)	776,331
FANNIE MAE POOL	1,440,541
FANNIE MAE POOL	2,851,629
FANNIE MAE POOL	444,559
FANNIE MAE POOL	2,568,517
FANNIE MAE POOL	869,369
FANNIE MAE POOL	1,543,816
FANNIE MAE POOL	1,067,993

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Fixed Income

Description	Par Amount
FANNIE MAE POOL	803,245
FANNIE MAE POOL	1,851,943
FANNIE MAE POOL	1,301,977
FANNIE MAE POOL	5,708,218
FANNIE MAE POOL	1,146,000
FANNIE MAE POOL	3,328,055
FANNIE MAE POOL	860,368
FANNIE MAE POOL	662,263
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	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	100,334
FG G04388	150,658
FGLMC	166,636
FHLMC (GOLD) POOL # A42105	42,856
FHLMC (GOLD) POOL # A47480	34,393
FHLMC (GOLD) POOL # FGP28000	583,933
FHLMC (GOLD) POOL # G08122	70,627
FIDELITY NATIONAL FINANCIAL	1,800,000
FIDELITY NATIONAL INFORM	310,000
FIDELITY NATL FINANCIAL	7,000,000
FIDELITY NATL FINANCIAL	3,500,000
FIFTH THIRD BANCORP	915,000
FIFTH THIRD BANCORP	280,000
FIRST UNION CORP SUB DEBS	2,000,000
FIRST UNION CORP SUB DEBS	1,000,000
FIRSTENERGY TRANSMISSION	3,296,000
FISERV INCORPORATED	1,320,000
FISERV INCORPORATED	540,000
FISERV INCORPORATED	200,000

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Description	Par Amount
FLEMING CO., KY SDFC	5,000,000
FLORIDA GAS TRANSMISSION	1,400,000
FLORIDA POWER AND LIGHT	340,000
FLORIDA POWER AND LIGHT	580,000
FLORIDA ST WTR POLL CONTROL	1,250,000
FMC CORP	580,000
FMC CORP	1,280,000
FN 932227	26,533
FN AN3706	6,972,440
FN AN7825	4,518,605
FN AN8258	4,894,943
FN BL5028	3,270,031
FN BL5028	3,737,178
FN BL5028	5,605,767
FN BS6908	5,000,000
FN BS6908	5,500,000
FNMA	3,400,000
FNMA	3,744,570
FNMA	1,690,000
FNMA	2,790,000
FNMA	1,110,000
FNMA AN0918	4,468,693
FNMA BONDS	4,000,000
FNMA POOL # 251752	1,775
FNMA POOL # 256089	303,206
FNMA POOL # 256181	51,277
FNMA POOL # 313644	9,703
FNMA POOL # 456258	18,926
FNMA POOL # 457075	25,351
FNMA POOL # 521220	11,145
FNMA POOL # 755598	69,968
FNMA POOL # 755598	69,968
FNMA POOL # 763651	38,372
FNMA POOL # 763651	38,372
FNMA POOL # 902823	70,733
FNMA POOL # 942887	61,961

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Description	Par Amount
FNMA POOL # 944608	56,090
FNMA POOL AN0502	1,488,753
FORD CREDIT AUTO OWNER TRUST	2,535,000
FORSYTH COUNTY GA SCH DIST	1,000,000
FORT KNOX MILITARY HOUSING	4,967,095
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	1,297,024
FREDDIE MAC - SCRT	918,564
FREDDIE MAC - SCRT	541,342
FREDDIE MAC 55 - UMBS	609,978
FREDDIE MAC 55 - UMBS	791,207
FREDDIE MAC 55 - UMBS	1,644,605
FREDDIE MAC 55 - UMBS	1,341,018
FREDDIE MAC 55 - UMBS	1,300,240
FREDDIE MAC GOLD POOL	261,741
FREDDIE MAC GOLD POOL	455,060
FRISCO TX INDEP SCH DIST	750,000
G@ BJ9649	752,792
GARFIELD/PITKIN/EAGLE CO SCH	815,000
GATX CORP	1,000,000
GATX CORP	2,600,000
GE HEALTHCARE TECHNOLOGIES I	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

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Fixed Income

Description	Par Amount
GEORGIA-PACIFIC LLC	1,000,000
GN 698276	33,397
GNMA MTG POOL # 417322	14,068
GNMA MTG POOL # 417322	10,343
GNMA MTG POOL # 448386	78,873
GNMA MTG POOL # 457859	80,551
GNMA MTG POOL # 486228	9,463
GNMA MTG POOL # 499991	26,145
GNMA MTG POOL # 539783	25,232
GNMA MTG POOL # 570491	29,981
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	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 SECUC2020GC47RUST	2,820,000
GS MORTGAGE SECURITIES TRUST	671,704
GS MORTGAGE SECURITIES TRUST	734,633
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

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Fixed Income

Description	Par Amount
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
IBM CORPORATION	580,000
IDA FAIRFAX COUNTY VA	825,000
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

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Description	Par Amount
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
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	2,587,000
JPMORGAN CHASE & CO	3,301,000

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Fixed Income

Description	Par Amount
KAISER FOUNDATION HOSPIT	1,000,000
KENTUCKY HIGHER EDUC ST LOAN	2,011,982
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	1,215,000
KILROY REALTY LP	1,317,000
KILROY REALTY LP	348,000
KIMCO REALTY COR	1,140,000
KINDER MORGAN INC/DELAWA	830,000
KING COUNTY PUBLIC HOSPITAL	1,535,000
KIRBY CORPORATION	2,000,000
KIRBY CORPORATION	3,000,000
KROGER CO	3,000,000
KROGER CO	3,000,000
KROGER CO	2,000,000
KROGER CO	3,000,000
KROGER CO	2,000,000
KROGER CO	1,645,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
June 30, 2023

Fixed Income

Description	Par Amount
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
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
MA INSTITUTE OF TECH.	2,000,000
MADISON AVENUE T201511MD	2,600,000
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

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
MARS INC	1,310,000
MARS INC	2,485,000
MARS INC.	5,000,000
MARSH & MCLENNAN COS	520,000
MARSH & MCLENNAN COS	580,000
MARSHALL TX INDEP SCH DIST	1,000,000
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
MASSACHUSETTS ST WTR RESOURC	1,000,000
MASTERCARD INC	1,200,000
MASTERCARD INC	1,000,000
MASTERCARD INC	3,236,000
MAYO CLINIC	1,400,000
MCCORMICK & CO	1,100,000
MCCORMICK & CO	3,926,000
MCCORMICK & CO	3,000,000
MCCRACKEN CNTY KENTUCKY	765,000
MCCRACKEN CNTY KENTUCKY	255,000
MCDONALD'S CORP 6/10/24	3,000,000
MCDONALD'S CORP 6/10/24	5,000,000
MCDONALDS	1,000,000
MCDONALDS CORP	2,000,000
MCDONALD'S CORP	1,500,000
MCKESSON CORP	3,000,000
MCKESSON CORP	5,000,000
MEMORIAL SLOAN-KETTERING	800,000

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

Description	Par Amount
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 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	2,244,000
MISSISSIPPI DEVELOPMENT BANK	3,000,000
MISSISSIPPI ST	2,395,000
MISSOURI HIGHER EDUCATION LO	1,846,215
MITSUBISHI UFJ FIN GRP	410,000
MITSUBISHI UFJ FIN GRP	1,900,000
MITSUBISHI UFJ FIN GRP	600,000
MITSUBISHI UFJ FIN GRP	340,000
MITSUBISHI UFJ FIN GRP	410,000
MMAF EQUIPMENT FINANCE LLC	0
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

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
June 30, 2023***

Fixed Income

Description	Par Amount
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
N TEXAS ST HGR EDU AUTH	1,420,382
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	440,000
NATIONAL SECS CLEARING	1,000,000
NATIONAL SECS CLEARING	1,000,000
NATIONAT FIN AUTH VA KERNERS	2,410,000
NATIONWIDE CHILDREN HOSP	625,000
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 LIFE GLOBAL FUNDING	570,000
NEW YORK ST	1,000,000
NEWMONT CORP	745,000
NEXTERA ENERGY	3,072,000
NGPL PIPE LLC	2,551,000

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
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	1,530,000
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
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
NY & PRESBYTERIAN HOSPIT	750,000
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	4,499,657

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
June 30, 2023

Fixed Income

Description	Par Amount
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	1,150,000
OKLAHOMA DEV FIN	750,000
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	440,000
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	500,000
OREGON ST DEPT OF TRANSPRTN	1,750,000
OSHKOSH CORP	350,000
OTIS WORLDWIDE CORPELECTRICA	400,000
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

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

Description	Par Amount
PARKER HANNIFIN	840,000
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
PETROLEOS MEXICANOS	275,000
PETROLEOS MEXICANOS	555,000
PFIZER INC	2,000,000
PFIZER INVESTMENT ENTER	870,000
PHARR-SAN JUAN-ALAMO TX INDE	750,000
PHILIP MORRIS INTERNAT-W/I	3,288,000
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
PPG INDUSTRIES INC	445,000
PPL ELECTRIC UTILITIES	365,000
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
PRINCIPAL GLOBAL FUNDING I	820,000

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

Description	Par Amount
PROCTER & GAMBLE CO	3,000,000
PROCTER & GAMBLE CO	3,000,000
PROLOGIS INC	600,000
PROLOGIS INC	460,000
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
PUGET SOUND ENERGY INC.	540,000
RABOBANK NEDERLAND	2,723,000
RAYTHEON TECH CORP	530,000
RAYTHEON TECH CORP	380,000
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
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
June 30, 2023

Fixed Income

Description	Par Amount
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 ROSA LEASING LLC	112,550
SBA PARTICIPATION CERTIFICAT	1,028,813
SBA PARTICIPATION CERTIFICAT	1,182,737
SBA PARTICIPATION CERTIFICAT	1,646,258
SBA PARTICIPATION CERTIFICAT	1,415,000
SBA PARTICIPATION CERTIFICAT	3,905,000
SBA PARTICIPATION CERTIFICAT	719,223
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
SBA PARTICIPATION CERTIFICAT	1,615,484
SBA TOWER TRUST	1,916,000
SBAP 2005-20L 1	116,461
SBAP 2006-20H 1	194,140
SBAP 2006-20I 1	22,049
SBAP 2006-20J 1	123,620
SBAP 2007-20B 1	81,748
SBAP 2007-20I 1	81,166
SBAP 2008-20B 1	217,316

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
SBAP 2008-20C 1	159,275
SBIC	8,423,584
SCHLUMBERGER INVESTMENT	1,300,000
SCHLUMBERGER INVESTMENT	320,000
SEMT	115,074
SHELL INTERNATIONAL FIN	460,000
SHERWIN-WILLIAMS CO	800,000
SHERWIN-WILLIAMS CO/THE	2,125,000
SIGECO SECURITIZATION	1,200,000
SIMPSON CO. GO	2,445,000
SIMPSON CO. GO	2,555,000
SKOKIE IL	1,000,000
SLM STUDENT LOAN TRUST	2,243,659
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
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
June 30, 2023

Fixed Income

Description	Par Amount
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	821,000
STORE CAPITAL CORP	817,000
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 INC	2,000,000
TEXAS INSTRUMENTS INC	1,500,000
TEXAS NATURAL GAS SECURITIZA	590,000
TEXAS ST	1,000,000
T-MOBILE USA INC	660,000
T-MOBILE USA INC	620,000
T-MOBILE USA INC	280,000
T-MOBILE USA INC	1,152,000
TOLL BROS FINANCE CORP	3,038,000
TORONTO-DOMINION BANK	740,000
TORONTO-DOMINION BANK	380,000
TOWD POINT MORTGAGE TRUST	78,068
TOWD POINT MORTGAGE TRUST	690,605
TOWNLEY PARK LEX KY	7,000,000
TOWNLEY PARK LEX KY	3,000,000

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
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
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	31,000,000
U S TREASURY	7,000,000
U S TREASURY	7,000,000
U S TREASURY	4,000,000
U S TREASURY	4,000,000
U S TREASURY	5,000,000
U S TREASURY	40,000,000
U S TREASURY	2,000,000
U S TREASURY	3,000,000
U S TREASURY	5,000,000
U S TREASURY	5,000,000
U S TREASURY	9,000,000
U S TREASURY	55,000,000

***Teachers' Retirement System of the State of Kentucky
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June 30, 2023***

Fixed Income

Description	Par Amount
U S TREASURY	16,650,000
U S TREASURY	6,415,000
U S TREASURY	16,948,000
U S TREASURY	18,330,000
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
UNION PACIFIC CORPORATION	600,000
UNITED MEXICAN STATES	2,677,000
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	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

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
UNITED STATES TREASURY	1,941,000
UNITED STATES TREASURY	6,000,000
UNITED STATES TREASURY	445,000
UNITED STATES TREASURY	255,000
UNITED STATES TREASURY	9,575,000
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 NEBRASKA NE FACS COR	1,500,000
UNIV OF NORTH CAROLINA NC AT	1,255,000
UNIV OF NOTRE DAME	1,200,000
UNIV OF PITTSBURGH PA HGR ED	1,000,000
UNIV OF SOUTHERN CALIFOR	2,144,000
UNIVERSITY CALIF REVS	800,000
UNIVERSITY MICH UNIV REVS	2,775,000
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
June 30, 2023

Fixed Income

Description	Par Amount
UPS	2,000,000
UPS	5,000,000
US BANCORP	660,000
US BANCORP	4,500,000
US BANCORP	4,500,000
US TREASURY	10,000,000
US TREASURY	13,000,000
US TREASURY	11,000,000
US TREASURY	3,780,000
US TREASURY	11,645,000
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	19,000,000
US TREASURY	1,885,000
US TREASURY	44,815,000
US TREASURY	20,720,000
US TREASURY	23,757,000
US TREASURY BOND	8,000,000
US TREASURY BOND	9,000,000
US TREASURY BOND	10,000,000
US TREASURY BOND	10,000,000
US TREASURY BOND	10,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	2,500,000
US TREASURY N/B	10,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	7,000,000
US TREASURY N/B	15,000,000
US TREASURY N/B	35,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
June 30, 2023

Fixed Income

Description	Par Amount
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	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	57,300,000
US TREASURY NOTE	5,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	3,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	5,000,000
US TREASURY NOTE	15,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	5,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
June 30, 2023

Fixed Income

Description	Par Amount
US TREASURY NOTES	10,000,000
US TREASURY NOTES	10,000,000
USAA CAPITAL CORP	6,000,000
USAA CAPITAL CORP	1,000,000
USB	2,033,000
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	1,940,000
VETERNAL AFFAIRS MUNI	5,830,000
VIACOMCBS INC	1,905,000
VIATRIS INC	2,632,000
VIRGINIA ST HSG DEV AUTH SER	453,026
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
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
WALT DISNEY CO	3,000,000
WARNERMEDIA HOLDINGS INC	1,520,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
June 30, 2023

Fixed Income

Description	Par Amount
WARNERMEDIA HOLDINGS INC	2,994,000
WARNERMEDIA HOLDINGS INC	1,817,000
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
WILLIAMS COMPANIES, INC.	230,000
WISCONSIN ELECTRIC POWER	600,000
WISCONSIN ENERGY CORP	180,000
WISCONSIN ENERGY CORP	4,884,000
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
June 30, 2023

Additional Categories

Description	Capital Contributed
1011778 BC / NEW RED FIN	448,625
ALBERTSONS COS/SAFEWAY	1,425,625
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	95,745,067
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	160,831,605
CROCS INC	849,800
DAVITA INC	1,305,400
DAVITA INC	2,582,720

Teachers' Retirement System of the State of Kentucky
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Additional Categories

Description	Capital Contributed
DEERPATH DIRECT LENDING	62,472,279
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	297,563,492
GARTNER INC	1,589,350
GARTNER INC	465,540
HCA INC	2,532,075
HCA INC	500,625
HIGHBRIDGE SPECIALTY LOAN II	1,572,077
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	1,513,175
IRON MOUNTAIN INC	510,615
LAMAR MEDIA CORP	2,349,835
LAMB WESTON HLD	991,230
LAMB WESTON HLD	500,000
LGI HOMES INC	3,500,310
LITHIA MOTORS INC	3,854,165
LIVE NATION ENTERTAINMEN	991,850
LIVE NATION INC	2,471,760
LORD ABBETT SECURITIES	95,950,281
LS HIWASSEE CASH BALANCES	1,000
LS MICHIGAN CASH BALANCES	1,000
LST MAGNOLIA CASH BALANCES	990
LST MAGNOLIA CUT CO	1,000
LST TOLEDO CASH BALANCES	1,000

Teachers' Retirement System of the State of Kentucky
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Additional Categories

Description	Capital Contributed
LST TOLEDO CUT CO INC	1,000
MARATHON EUR. CREDIT III	40,149,727
MARATHON EUROPEAN CREDIT II	5,755,106
MARATHON/KTRS CREDIT FUND	591,857,358
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	28,112,914
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	18,189,113
OAKTREE EUROPEAN DISLOCATION	4,434,304
OAKTREE OPPORTUNITIES IX	22,432,321
OAKTREE OPPORTUNITIES X	11,661,444
OAKTREE XB	47,207,036
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
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June 30, 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	1,478,625
SERVICE CORP INTL	3,544,075
SERVICE CORP INTL	1,484,900
SHENKMAN SECURITIES	327,642,052
SILGAN HOLDINGS INC	3,727,566
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
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
June 30, 2023

Alternative Investments

Description	Capital Contributed
ACTIS GLOBAL FUND IV	27,908,144
ALINDA INFRASTRUCTURE FD II	1
ALPINVEST CO-INV FUND VIII	29,196,401
ALPINVEST SECONDARIES VII	16,719,978
APAX CREDIT OPP	5,517,230
APAX DIGITAL FUND	31,577,002
APAX DIGITAL II	1
APAX IX PENSION	12,690,653
APAX VIII, L.P.	7,078,202
APAX X PENSION	32,423,974
AUDAX MEXXANINE FUND III	1
AUDAX MEZZ V-A	10,597,606
AUDAX MEZZANINE FUND IV	8,024,504
AUDAX PRIVATE EQUITY FD IV	1
AUDAX PRIVATE EQUITY FD V	1
AUDAX PRIVATE EQUITY FUND VI	19,807,430
BAILLIEGIFORD PRIVATE FUND	25,553,706
CAPITAL SOUTH PARTNERS FD II	1,974,890
CARLYLE ASIA PARTNERS V	25,391,121
CARLYLE EUROPE PARTNERS IV,	12,374,737
CARLYLE EUROPE PARTNERS V	20,283,269
CARLYLE PARTNERS VIII	11,427,962
CARLYLE R&S ENERGY	39,670,573
CARLYLE R&S ENERGY II	9,050,505
FORT WASHINGTON IX PENSION	27,815,965
FORT WASHINGTON PRIVATE EQUI	19,590,657
FORT WASHINGTON VIII	18,881,776
FT WASHINGTON OPP IV-K	21,440,594
FT WASHINGTON OPPIV	18,297,804
FT WASHINGTON PE SMALL II-K	7,220,000
FT WASHINGTON SMALL MARKET I	2,520,000
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	3,639,092

Teachers' Retirement System of the State of Kentucky
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Alternative Investments

Description	Capital Contributed
GAVEA INVESTMENT FUND V PLUS	1,575,476
HELLMAN & FRIEDMAN VII	517,528
HELLMAN & FRIEDMAN VIII	28,039,184
IFM GLOBAL INFRASTRUCTURE	146,107,939
JP MORGAN MARITIME FUND	4,178,553
JPM GLOBAL TRANSPORT INCOME	84,324,635
KKR & CO EUROPEAN FUND III	10,720,732
KKR & CO EUROPEAN FUND IV	25,307,761
KKR & CO FUND 2006	4,204,877
KKR AMERICAS XII	31,774,621
KKR EURO FUND V	38,564,906
KKR HEALTH II	5,920,672
LANDMARK EQUITY PARTNERS XIV	1,315,096
LANDMARK EQUITY XVII	8,061,841
LANDMARK PE XVI	17,915,279
LANDMARK XV	5,608,303
LEXINGTON CAPITAL PARTNERS I	32,385,953
LEXINGTON CAPITAL PARTNERS V	7,714,855
LEXINGTON CAPITAL PARTNERS V	18,936,815
LEXINGTON CAPITAL PARTNERS X	2,576,137
MANULIFE PERMANENT CROPLAND	23,206,563
NATURAL GAS PARTNERS X	9,477,780
NATURAL RESOURCES XI	19,867,842
NATURAL RESOURCES XII	21,400,024
NGP ETP IV	5,871,101
OAKTREE EURO PRINCIPAL FUND	35,092,920
OAKTREE EUROPEAN PRINCIPAL I	13,804,930
OAKTREE EUROPEAN PRINCIPAL I	36,264,546
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE IV	5,547,187
OAKTREE MEZZANINE V	30,277,611
PUBLIC PENSION CAPITAL	76,565,651
RIVERSTONE GLOBAL E&P FUND V	8,731,076
RIVERSTONE VI	26,350,353
RIVERSTONE/CARTYLE E&P FUND	1

***Teachers' Retirement System of the State of Kentucky
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Alternative Investments

Description	Capital Contributed
SILVER LAKE ALPINE II	25,230,101
STEPSTONE PIONEER III (PARIS)	9,354,512

Teachers' Retirement System of the State of Kentucky
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Real Estate

Description	Par Amount
AG NET LEASE FUND III	25,987,429
AG NET LEASE IV	44,196,910
AG REALTY VALUE XI	5,408,242
BLACKSTONE IX	36,792,912
BLACKSTONE REALTY PARTNERS V	14,084,190
BLACKSTONE REALTY PARTNERS V	23,146,180
BLACKSTONE X	2,336,938
CARLYLE CPI 3.31.21	100,053,956
CARLYLE PROPERTY INVESTORS	55,142,012
CARLYLE RE IX	5,520,935
CARLYLE REALTY PARTNERS VI	5,598,742
CARLYLE REALTY PARTNERS VII	6,799,819
CARLYLE REALTY VIII	13,996,484
CVS DRUG STORE BELPRE OH	2,132,000
CVS DRUG STORE INDIANAPOLIS	3,129,198
CVS DRUG STORE LENOIR CITY T	2,140,000
CVS DRUG STORE LINTON IN	2,216,038
CVS DRUG STORE MITCHELL IN	2,673,086
CVS DRUG STORE NASHVILLE TN	2,870,000
CVS DRUG STORE SHELBYVILLE I	2,683,140
CVS DRUG STORE WABASH IN	2,657,972
K MART STORE TERRE HAUTE IN	12,509,615
K MART STORE WINCHESTER KY	2,715,513
KOHL'S STORE NORTH WILKESBOR	6,077,902
KROGER REVCO OWENSBORO KY	2,232,400
KROGER STORE RICHMOND KY	2,305,000
LANDMARK REAL ESTATE VII	10,393,487
LANDMARK REAL ESTATE VIII	21,855,627
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
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Real Estate

Description	Par Amount
MERCANTILE WAREHOUSE LOUISVI	7,338,745
PRUDENTIAL PRISA REAL ESTATE	322,185,372
RITE AID HORSE CAVE KY	370,000
ROCKWOOD CAPITAL REAL ESTATE	3,913,626
ROCKWOOD REAL ESTATE FUND X	25,820,877
ROCKWOOD REAL ESTATE FUND XI	56,987,422
SAM'S WAREHOUSE PADUCAH KY	3,600,000
TA CORE REALTY FUND	166,383,055
TA REALTY ASSOC XII	41,805,582
TA REALTY ASSOCIATES FUND X	1
TA REALTY FUND XI	13,170,533
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
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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
June 30, 2023***

Cash / Cash Equivalents

Description	Par Amount
CASH - CASH MGMT SECURITIES	2,752
CASH POOL UNITS	568,881,975