

***Teachers' Retirement System of the State of Kentucky***  
***Health Insurance Trust Holdings***  
***December 31, 2023***

**Domestic & International Equities**

| Description                  | Shares / Units |
|------------------------------|----------------|
| 10X GENOMICS INC             | 10,391         |
| 3D SYSTEMS CORP              | 4,642          |
| 3M CO                        | 10,540         |
| 8X8 INC                      | 4,274          |
| A O SMITH                    | 2,471          |
| A T & T INC                  | 136,478        |
| A10 NETWORKS INC             | 2,360          |
| AAON INC                     | 2,242          |
| AAR CORP                     | 1,197          |
| AARON'S CO INC               | 1,096          |
| ABBOTT LABS                  | 33,389         |
| ABBVIE INC                   | 33,684         |
| ABERCROMBIE & FITCH CO CL A  | 1,796          |
| ABM INDUSTRIES INC           | 2,378          |
| ACADEMY SPORTS & OUTDOORS IN | 2,706          |
| ACADIA HEALTHCARE CO INC     | 3,204          |
| ACADIA REALTY TRUST          | 3,382          |
| ACCENTURE PLC                | 12,064         |
| ACI WORLDWIDE INC            | 4,034          |
| ACUITY BRANDS INC            | 1,156          |
| ADAPTHEALTH CORP             | 2,731          |
| ADDUS HOMECARE CORP          | 571            |
| ADEIA INC                    | 3,642          |
| ADIENT PLC                   | 3,345          |
| ADOBE SYSTEMS INC            | 9,003          |
| ADTALEM GLOBAL ED INC        | 1,609          |
| ADTRAN HOLDINGS INC          | 2,510          |
| ADVANCE AUTO PARTS           | 2,172          |
| ADVANCED DRAIN SYS INC DEL   | 2,459          |
| ADVANCED ENERGY INDUSTRIES I | 1,331          |
| ADVANCED MICRO DEVICES       | 30,892         |
| ADVANSIX INC                 | 997            |
| AECOM                        | 4,940          |
| AEROVIRONMENT INC            | 889            |
| AES CORP                     | 12,730         |
| AFFILIATED MANAGERS GROUP    | 1,351          |

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|------------------------------|----------------|
| AFFIRM HLDGS INC             | 22,871         |
| AFLAC INC                    | 11,296         |
| AGCO CORP                    | 2,188          |
| AGILENT TECHNOLOGIES INC A   | 5,712          |
| AGILITI INC                  | 1,301          |
| AGILYSYS INC                 | 704            |
| AGREE REALTY CORP            | 2,699          |
| AIR PRODUCTS AND CHEMICALS   | 4,226          |
| AIRBNB INC                   | 8,268          |
| AKAMAI TECHNOLOGIES INC      | 3,048          |
| ALARM.COM HLDS INC           | 1,771          |
| ALASKA AIR GROUP INC         | 2,395          |
| ALBANY INTERNATIONAL CORP CL | 1,106          |
| ALBERMARLE CORP              | 2,228          |
| ALCOA CORP ORP               | 6,370          |
| ALEXANDER & BALDWIN INC      | 2,589          |
| ALEXANDRIA REAL ESTATE EQUIT | 2,830          |
| ALIGN TECHNOLOGY INC         | 1,396          |
| ALLEGHENY TECHNOLOGIES INC   | 4,629          |
| ALLEGIAN T TRAVEL CO         | 550            |
| ALLEGION PUB LTD CO          | 1,664          |
| ALLEGRO MICROSYSTEMS INC     | 2,433          |
| ALLETE INC                   | 2,019          |
| ALLIANT ENERGY CORP          | 4,777          |
| ALLSCRIPTS HEALTHCARE SOLUTI | 3,948          |
| ALLSTATE CORP                | 5,238          |
| ALLY FINL INC                | 9,850          |
| ALMO GROUP INC               | 364            |
| ALNYLAM PHARMACEUTICALS INC  | 4,674          |
| ALPHA & OMEGA SEMICONDUCTOR  | 788            |
| ALPHABET INC/CA              | 105,150        |
| ALPHABET INC/CA              | 114,679        |
| ALTRIA GROUP INC             | 34,516         |
| AMANDA HOFFLER PROPERTIES IN | 2,412          |
| AMAZON.COM INC               | 28,260         |
| AMAZON.COM INC               | 166,819        |

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|------------------------------|----------------|
| AMBAC FINANCIAL GROUP INC    | 1,601          |
| AMC NETWORKS INC             | 996            |
| AMCOR PLC                    | 28,650         |
| AMEDISYS INC                 | 1,147          |
| AMEREN CORP                  | 4,918          |
| AMERICAN AIRLS GROUP INC     | 12,372         |
| AMERICAN ASSETS TRUST        | 1,853          |
| AMERICAN AXLE & MANUFACTURE  | 4,080          |
| AMERICAN EAGLE OUTFITTERS IN | 5,613          |
| AMERICAN ELECTRIC POWER      | 9,785          |
| AMERICAN EQUITY INVESTMENT L | 2,528          |
| AMERICAN EXPRESS CO          | 11,629         |
| AMERICAN FINANCIAL GROUP INC | 2,471          |
| AMERICAN INTERNATIONAL GROUP | 15,100         |
| AMERICAN STATES WATER CO     | 1,315          |
| AMERICAN TOWER CORPORATION   | 8,850          |
| AMERICAN VANGUARD CORP       | 1,033          |
| AMERICAN WATER WORKS CO      | 3,458          |
| AMERICAN WOODMARK CORP       | 589            |
| AMERICA'S CAR-MART INC       | 211            |
| AMERIPRISE FINANCIAL INC     | 2,087          |
| AMERIS BANCORP               | 2,323          |
| AMERISAFE INC                | 686            |
| AMERISOURCEBERGEN CORP       | 2,868          |
| AMETEK INC                   | 4,393          |
| AMGEN INC                    | 10,182         |
| AMKOR TECHNOLOGY INC         | 3,549          |
| AMN HEALTHCARE SERVICES INC  | 1,540          |
| AMPHASTAR PHARMACEUTICALS IN | 1,360          |
| AMPHENOL CORP CL A           | 11,385         |
| ANALOG DEVICES               | 9,977          |
| ANDERSONS INC                | 1,134          |
| ANGIODYNAMICS INC            | 1,388          |
| ANI PHARMACEUTICALS INC      | 418            |
| ANNALY CAPITAL MANAGEMENT IN | 16,820         |
| ANSYS INC                    | 1,652          |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| ANTERO MIDSTREAM CORP        | 11,840         |
| ANTERO RESOURCES CORP        | 9,800          |
| AON PLC                      | 4,047          |
| APA CORP                     | 6,442          |
| APARTMENT INCOME REIT CORP   | 5,455          |
| APOGEE ENTERPRISES INC       | 788            |
| APOLLO COMMERCIAL REAL ESTAT | 4,609          |
| APOLLO MED HLDGS INC         | 1,396          |
| APPLE HOSPITALITY REIT INC   | 7,600          |
| APPLE INC                    | 287,890        |
| APPLIED INDUSTRIAL TECHNOLOG | 1,368          |
| APPLIED MATERIALS INC        | 16,842         |
| APTARGROUP INC               | 2,310          |
| APTIV PLC                    | 5,161          |
| ARAMARK                      | 9,172          |
| ARBOR REALTY TRUST INC       | 6,300          |
| ARCBEST CORP                 | 873            |
| ARCH CAPITAL GROUP           | 6,500          |
| ARCHER-DANIELS MIDLAND       | 10,719         |
| ARCHROCK INC                 | 4,769          |
| ARCOSA INC                   | 1,721          |
| ARCUS BIOSCIENCES INC        | 1,850          |
| ARISTA NETWORKS INC          | 4,277          |
| ARLO TECHNOLOGIES INC        | 3,122          |
| ARMOUR RESIDENTIAL REIT INC  | 816            |
| ARROW ELECTRONICS INC        | 2,008          |
| ARROWHEAD PHARMACEUTICALS IN | 3,747          |
| ARTHUR J GALLAGHER & CO      | 3,995          |
| ARTISAN PARTNERS ASSET MGMT  | 2,300          |
| ARTIVION, INC.               | 1,435          |
| ASBURY AUTOMOTIVE GROUP INC  | 786            |
| ASGN INC                     | 1,776          |
| ASHLAND GLOBAL HLDGS INC     | 1,761          |
| ASPEN TECHNOLOGY INC         | 936            |
| ASSOCIATED BANC CORP         | 5,318          |
| ASSURANT INC                 | 1,024          |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| ASSURED GUARANTY LTD. COMMON | 2,205          |
| ASTEC INDUSTRIES INC         | 814            |
| ATLANTIC UNION BANKSHARES CO | 2,564          |
| ATMOS ENERGY CORP            | 2,638          |
| ATN INTL INC                 | 380            |
| AUTODESK INC                 | 4,136          |
| AUTOLIV INC                  | 2,808          |
| AUTOMATIC DATA PROCESSING IN | 7,953          |
| AUTONATION INC               | 916            |
| AUTOZONE INC                 | 371            |
| AVALONBAY COMMUNITIES INC    | 2,663          |
| AVANOS MED INC               | 1,656          |
| AVERY DENNISON CORP          | 1,549          |
| AVID BIOSERVICES INC         | 2,203          |
| AVIENT CORP                  | 3,021          |
| AVIS BUDGET GROUP INC        | 545            |
| AVISTA CORP                  | 2,599          |
| AVNET INC                    | 3,347          |
| AXALTA COATING SYSTEMS LIMIT | 7,675          |
| AXCELIS TECHNOLOGIES INC     | 1,175          |
| AXON ENTERPRISE INC          | 2,388          |
| AXOS FINANCIAL INC           | 1,895          |
| AZENTA INC                   | 2,650          |
| AZZ INC                      | 881            |
| B&G FOODS INC                | 2,554          |
| B. RILEY FINANCIAL INC       | 564            |
| BADGER METER INC             | 1,041          |
| BAKER HUGHES A GE CO         | 17,815         |
| BALCHEM CORP                 | 1,143          |
| BALL CORP                    | 6,096          |
| BANC OF CALIFORNIA INC       | 4,865          |
| BANCFIRST CORP               | 619            |
| BANCORP INC DEL              | 2,013          |
| BANK NEW YORK MELLON CORP    | 14,165         |
| BANK OF AMERICA CORP         | 135,223        |
| BANK OF HAWAII CORP          | 1,420          |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| BANK OZK                     | 3,936          |
| BANKUNITED INC               | 2,777          |
| BANNER CORP                  | 1,216          |
| BARNES GROUP INC             | 1,798          |
| BATH & BODY WORKS INC        | 4,546          |
| BAXTER INTERNATIONAL INC     | 9,605          |
| BAYTEX ENERGY CORP           | 5,272          |
| BECTON DICKINSON             | 5,430          |
| BELDEN INC                   | 1,538          |
| BELLRING DISTRIBUTION        | 4,680          |
| BENCHMARK ELECTRONIC INC     | 1,252          |
| BERKLEY WR CORP              | 3,983          |
| BERKSHIRE HATHAWAY CL B      | 34,490         |
| BERKSHIRE HILLS BANCORP INC  | 1,631          |
| BERRY GLOBAL GROUP INC       | 4,000          |
| BEST BUY CO INC              | 3,855          |
| BIO RAD LABS INC             | 409            |
| BIOGEN INC                   | 2,792          |
| BIOLIFE SOLUTIONS INC        | 1,212          |
| BIO-TECHNE CORP              | 2,968          |
| BJ'S RESTAURANTS INC         | 834            |
| BJ'S WHOLESALE CLUB HLDGS IN | 4,782          |
| BLACK HILLS CORP             | 2,302          |
| BLACKBAUD INC                | 1,576          |
| BLACKROCK INC                | 2,715          |
| BLACKSTONE MTG TR INC        | 6,100          |
| BLOCK H & R                  | 5,644          |
| BLOOMIN BRANDS INC           | 3,181          |
| BOEING CO                    | 10,604         |
| BOISE CASCADE CO             | 1,404          |
| BOOKING HLDGS INC            | 768            |
| BOOT BARN HOLDINGS INC       | 1,061          |
| BORGWARNER INC               | 4,559          |
| BOSTON BEER INC              | 336            |
| BOSTON PROPERTIES INC        | 2,715          |
| BOSTON SCIENTIFIC CORP       | 27,267         |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| BOYD GAMING CORP             | 2,869          |
| BRADY CORP                   | 1,662          |
| BRANDYWINE REALTY TRUST      | 6,114          |
| BREAD FINANCIAL HOLDINGS INC | 1,855          |
| BRIGHTHOUSE FINL INC         | 2,540          |
| BRIGHTSPHERE INVESTMENT GROU | 1,151          |
| BRINKER INTERNATIONAL INC    | 1,562          |
| BRINK'S CO (THE)             | 1,671          |
| BRISTOL MYERS SQUIBB CO      | 40,574         |
| BRISTOW GROUP INC            | 836            |
| BRIXMOR PROPERTY GROUP INC   | 10,599         |
| BROADCOM INC                 | 7,774          |
| BROADRIDGE FINANCIAL SOLUTIO | 2,228          |
| BROOKLINE BANCORP INC        | 2,731          |
| BROWN & BROWN INC            | 4,457          |
| BROWN FORMAN INC             | 3,483          |
| BRUKER CORP                  | 3,560          |
| BRUNSWICK CORP               | 2,632          |
| BUCKLE INC                   | 1,053          |
| BUILDERS FIRSTSOURCE INC     | 4,518          |
| BUNGE GLOBAL SA              | 2,977          |
| BWX TECHNOLOGIES INC         | 3,200          |
| C H ROBINSON WORLDWIDE INC   | 2,420          |
| CABLE ONE INC                | 172            |
| CABOT CORP                   | 1,991          |
| CACI INTERNATIONAL INC       | 827            |
| CADEENCE BANK                | 6,400          |
| CADENCE DESIGN SYSTEM INC    | 5,251          |
| CAESARS ENTERTAINMENT INC    | 4,085          |
| CALAVO GROWERS INC           | 631            |
| CALERES INC COM              | 1,307          |
| CALIFORNIA RES CORP          | 2,500          |
| CALIFORNIA WATER SERVICE GRO | 1,936          |
| CALIX INC                    | 2,008          |
| CALLAWAY GOLF CO             | 4,904          |
| CALLON PETROLEUM CO          | 1,824          |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| CAL-MAINE FOODS INC          | 1,351          |
| CAMDEN PROPERTY TRUST        | 2,023          |
| CAMPBELL SOUP                | 3,842          |
| CAPITAL ONE FINANCIAL CORP   | 7,492          |
| CAPRI HOLDINGS LTD           | 4,121          |
| CARDINAL HEALTH INC          | 5,187          |
| CARETRUST REIT INC           | 3,457          |
| CARGURUS INC                 | 3,000          |
| CARLISLE COS INC             | 1,830          |
| CARLYLE GROUP INC            | 1,500          |
| CARMAX INC                   | 3,048          |
| CARNIVAL CORP                | 18,609         |
| CARPENTER TECHNOLOGY         | 1,719          |
| CARRIER GLOBAL CORP          | 16,163         |
| CARS.COM INC                 | 2,248          |
| CARTERS INC                  | 1,377          |
| CASEY'S GENERAL STORES INC   | 1,317          |
| CATALENT INC                 | 3,406          |
| CATALYST PHARMACEUTICALS INC | 3,370          |
| CATERPILLAR INC              | 10,169         |
| CATHAY GENERAL BANCORP       | 2,632          |
| CBOE HOLDINGS INC            | 2,023          |
| CBRE GROUP INC               | 6,224          |
| CCFNB BANCORP INC            | 4,601          |
| CCH I LLC                    | 2,202          |
| CDW CORP                     | 2,574          |
| CELANESE CORP DEL            | 2,062          |
| CELSIUS HLDGS INC            | 5,046          |
| CENTENE CORP                 | 11,142         |
| CENTERPOINT ENERGY INC       | 12,000         |
| CENTERSPACE                  | 546            |
| CENTRAL GARDEN & PET CO      | 345            |
| CENTRAL GARDEN & PET CO CL A | 1,475          |
| CENTRAL PACIFIC FINANCIAL CO | 974            |
| CENTURY ALUMINUM CO          | 1,822          |
| CENTURY COMMUNITIES INC      | 1,023          |



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| Description                 | Shares / Units |
|-----------------------------|----------------|
| CERENCE INC                 | 1,402          |
| CERIDIAN HCM HLDG INC       | 2,612          |
| CERTARA INC                 | 3,057          |
| CEVA INC                    | 826            |
| CF INDUSTRIES HOLDINGS      | 3,970          |
| CHAMPIONX CORP              | 7,169          |
| CHARLES RIVER LABORATORIES  | 960            |
| CHART INDUSTRIES INC        | 1,267          |
| CHATHAM LODGING TRUST       | 1,737          |
| CHEESECAKE FACTORY          | 1,729          |
| CHEGG INC                   | 9,992          |
| CHEMED CORP                 | 526            |
| CHEMOURS COMPANY            | 5,485          |
| CHESAPEAKE ENERGY CORP      | 3,900          |
| CHESAPEAKE UTILITIES CORP   | 631            |
| CHEVRON CORP                | 39,012         |
| CHEWY INC                   | 29,172         |
| CHICO'S FAS INC             | 4,459          |
| CHIPOTLE MEXICAN GRILL CL A | 525            |
| CHOICE HOTELS INTL INC      | 1,023          |
| CHORD ENERGY CORPORATION    | 1,441          |
| CHUBB LIMITED               | 8,068          |
| CHURCH & DWIGHT CO INC      | 4,623          |
| CHURCHILL DOWNS INC         | 2,346          |
| CHUY'S HOLDINGS INC         | 670            |
| CIENA CORP                  | 5,299          |
| CIGNA CORP NEW              | 6,045          |
| CINCINNATI FINANCIAL CORP   | 2,843          |
| CINEMARK HOLDING INC        | 3,822          |
| CINTAS CORP                 | 1,652          |
| CIRRUS LOGIC INC            | 1,978          |
| CISCO SYSTEM INC            | 79,202         |
| CITIGROUP INC               | 37,026         |
| CITIZENS FINL GROUP INC     | 9,349          |
| CITY HOLDING CO             | 528            |
| CIVITAS RESOURCES INC       | 3,048          |

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|-------------------------------|----------------|
| CLEAN HARBORS INC             | 1,780          |
| CLEARFIELD INC                | 406            |
| CLEARWATER PAPER CORP         | 595            |
| CLEVELAND-CLIFFS INC          | 18,321         |
| CLOROX CO                     | 2,343          |
| CLOUDFLARE INC                | 23,706         |
| CME GROUP INC                 | 6,852          |
| CMS ENERGY CORP               | 5,520          |
| CNO FINANCIAL GROUP           | 4,043          |
| CNX RESOURCES CORPORATION     | 6,703          |
| COASTAL BANKING CO INC        | 293            |
| COCA COLA CO                  | 74,373         |
| COCA-COLA BOTTLING CO         | 162            |
| COGENT COMMUNICATIONS HOLDIN  | 1,518          |
| COGNEX CORP                   | 6,132          |
| COGNIZANT TECH SOLUTIONS      | 9,925          |
| COHERENT CORP                 | 4,586          |
| COHU INC                      | 1,717          |
| COLGATE PALMOLIVE CO          | 15,971         |
| COLLEGIUM PHARMACEUTICAL INC  | 1,214          |
| COLUMBIA BANKING SYSTEM INC   | 7,233          |
| COLUMBIA SPORTSWEAR CO        | 1,252          |
| COMCAST CORP CL A             | 85,234         |
| COMERICA INC                  | 2,484          |
| COMFORT SYSTEMS USA INC       | 1,274          |
| COMMERCE BANCSHARES INC       | 4,245          |
| COMMERCIAL METALS CO          | 4,258          |
| COMMUNITY BANK SYSTEM INC     | 1,913          |
| COMMUNITY HEALTH SYSTEMS INC  | 4,463          |
| COMMUNITY HEALTHCARE TRUST I  | 830            |
| COMMVault SYSTEMS INC         | 1,583          |
| COMPASS MINERAL INTERNATIONAL | 1,216          |
| COMSTOCK RES INC              | 3,076          |
| CONAGRA BRANDS INC            | 9,144          |
| CONCENTRIX CORP               | 1,506          |
| CONCEPT THERAPEUTICS INC      | 3,396          |

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| CONMED CORP                  | 1,084          |
| CONOCOPHILLIPS               | 24,641         |
| CONSENSUS CLOUD SOLUTIONS IN | 627            |
| CONSOL ENERGY INC NEW        | 1,167          |
| CONSOLIDATED COMMUNICATIONS  | 2,631          |
| CONSOLIDATED EDISON INC      | 6,749          |
| CONSTELLATION BRANDS INC A   | 3,099          |
| CONTRA ABIOMED INC           | 4,994          |
| CONTRA ABIOMED INC           | 858            |
| COOPER COS INC               | 934            |
| COPART INC                   | 16,288         |
| CORE LABORATORIES LUXEMBOURG | 1,650          |
| CORECIVIC INC                | 4,191          |
| CORNING INC                  | 14,485         |
| CORPORATE OFFICE PROPERTIES  | 3,978          |
| CORSAIR GAMING INC           | 1,364          |
| CORTEVA INC                  | 13,793         |
| CORVEL CORP                  | 327            |
| COSTAR GROUP INC             | 18,130         |
| COSTAR GROUP INC             | 7,607          |
| COSTCO WHOLESALE CORP        | 8,440          |
| COTERRA ENERGY INC           | 15,356         |
| COTY INC                     | 12,770         |
| COURSERA INC COMMON STOCK    | 44,172         |
| COUSINS PROPERTY INC         | 5,359          |
| CRACKER BARREL OLD COUNTRY S | 848            |
| CRANE CO                     | 1,672          |
| CRANE HOLDINGS CO            | 1,688          |
| CROCS INC                    | 2,182          |
| CROSS COUNTRY HEALTHCARE INC | 1,293          |
| CROWN CASTLE INTL CORP       | 8,248          |
| CROWN HOLDINGS INC           | 4,100          |
| CSG SYSTEMS INTERNATIONAL IN | 1,141          |
| CSX CORP                     | 41,471         |
| CTS CORP                     | 1,134          |
| CUBESMART                    | 7,675          |

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|------------------------------|----------------|
| CULLEN FROST BANKERS INC     | 2,267          |
| CUMMINS INC                  | 2,689          |
| CURTISS WRIGHT CORP          | 1,357          |
| CUSHMAN WAKEFIELD PLC        | 5,719          |
| CUSTOMERS BANCORP INC        | 1,086          |
| CVB FINANCIAL CORP           | 4,682          |
| CVR ENERGY INC               | 1,035          |
| CVS HEALTH CORPORATION       | 24,987         |
| CYTEK BIOSCIENCES INC        | 838            |
| CYTOKINETICS INC             | 3,354          |
| D R HORTON INC               | 6,096          |
| DANA INCORPORATED            | 4,517          |
| DANAHER CORP                 | 12,333         |
| DARDEN RESTAURANTS INC       | 2,369          |
| DARLING INGREDIENTS INC.     | 5,666          |
| DATADOG INC                  | 11,613         |
| DAVE & BUSTERS ENTERTAINMENT | 1,516          |
| DAVITA INC                   | 1,152          |
| DECKERS OUTDOOR CORP         | 937            |
| DEERE & CO                   | 5,315          |
| DELTA AIR LINES INC          | 12,218         |
| DELUXE CORP                  | 1,534          |
| DENALI THERAPEUTICS INC      | 27,300         |
| DENTSPLY SIRONA INC          | 4,098          |
| DESIGNER BRANDS INC          | 2,007          |
| DEVON ENERGY CORP            | 11,693         |
| DEXCOM INC                   | 7,479          |
| DIAMONDBACK ENERGY INC       | 3,253          |
| DIAMONDROCK HOSPITALITY CO   | 7,516          |
| DICKS SPORTING GOODS INC     | 2,014          |
| DIGI INTERNATIONAL CORP      | 1,248          |
| DIGITAL RLTY TR INC          | 5,417          |
| DIGITAL TURBINE INC          | 3,205          |
| DIME COMMUNITY BANCSHARES IN | 1,153          |
| DINEEQUITY INC               | 558            |
| DIODES INC                   | 1,619          |

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|------------------------------|----------------|
| DISCOVER FINANCIAL SERVICES  | 5,353          |
| DISH NETWORK CORP            | 4,777          |
| DISNEY WALT CO (HOLDING CO)  | 34,721         |
| DOLBY LABORATORIES INC CL A  | 2,100          |
| DOLLAR GEN CORP NEW          | 4,354          |
| DOLLAR TREE INC              | 4,290          |
| DOMINION RESOURCES INC       | 15,458         |
| DOMINO'S PIZZA INC           | 678            |
| DONALDSON CO INC             | 4,373          |
| DONNELLEY FINL SOLUTIONS INC | 909            |
| DOORDASH INC                 | 22,306         |
| DORIAN LPG LTD               | 1,128          |
| DORMAN PRODUCTS INC          | 1,007          |
| DOUBLEVERIFY HLDGS INC       | 4,531          |
| DOUGLAS EMMETT INC           | 6,220          |
| DOVER CORP                   | 2,740          |
| DOW INC                      | 13,883         |
| DOXIMITY INC                 | 17,774         |
| DOXIMITY INC                 | 4,200          |
| DRIL-QUIP INC                | 1,224          |
| DROPBOX INC                  | 9,400          |
| DT MIDSTREAM INC             | 3,420          |
| DTE ENERGY CO                | 3,688          |
| DUKE ENERGY CORP NEW COM     | 14,677         |
| DUOLINGO INC CL A COM        | 7,686          |
| DUPONT DE NEMOURS INC        | 9,695          |
| DXC TECHNOLOGY CO            | 7,349          |
| DXP ENTERPRISES INC          | 564            |
| DYCOM INDUSTRIES INC         | 1,100          |
| DYNATRACE HOLDINGS LLC       | 8,265          |
| DYNAVAX TECHNOLOGIES CORP    | 4,191          |
| E.L.F BEAUTY INC             | 1,773          |
| EAGLE BANCORP INC            | 1,141          |
| EAGLE MATERIALS INC          | 1,331          |
| EAST WEST BANCORP INC        | 4,985          |
| EASTERLY GOVERNMENT PROPERTI | 3,236          |

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

| Description                  | Shares / Units |
|------------------------------|----------------|
| EASTGROUP PROPERTIES INC     | 1,542          |
| EASTMAN CHEMICAL CO          | 2,446          |
| EATON CORP PLC               | 7,594          |
| EBAY INC                     | 10,668         |
| ECOLAB INC                   | 4,726          |
| EDGEWELL PERS CARE CO        | 1,846          |
| EDISON INTERNATIONAL         | 7,261          |
| EDWARDS LIFESCIENCES CORP    | 11,847         |
| ELECTRONIC ARTS INC          | 5,353          |
| ELEVANCE HEALTH INC          | 4,585          |
| ELLINGTON FINANCIAL INC      | 2,029          |
| EMBECTA CORP                 | 2,059          |
| EMCOR GROUP INC              | 1,746          |
| EMERGENT BIOSOLUTIONS INC    | 1,579          |
| EMERSON ELECTRIC CO          | 11,321         |
| EMPLOYERS HOLDINGS INC       | 972            |
| ENCOMPASS HEALTH CORP        | 3,526          |
| ENCORE CAPITAL GROUP INC     | 850            |
| ENCORE WIRE CORP             | 680            |
| ENERGIZER HLDGS INC NEW      | 2,343          |
| ENERPAC TOOL GROUP CORP      | 2,110          |
| ENERSYS                      | 1,437          |
| ENHABIT INC                  | 1,767          |
| ENOVA INTL INC               | 1,140          |
| ENOVIS CORP                  | 1,872          |
| ENPHASE ENERGY INC           | 2,574          |
| ENPRO INDUSTRIES INC         | 739            |
| ENTERGY CORP                 | 3,867          |
| ENVESTNET INC                | 1,946          |
| ENVISTA HOLDINGS CORPORATION | 5,773          |
| EOG RESOURCES INC            | 11,155         |
| EPAM SYSTEMS INC             | 1,088          |
| EPLUS INC                    | 956            |
| EPR PPTYS COM SH BEN INT     | 2,650          |
| EQT CORP                     | 6,994          |
| EQUIFAX INC                  | 2,330          |

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**Domestic & International Equities**

| Description                 | Shares / Units |
|-----------------------------|----------------|
| EQUINIX INC                 | 1,729          |
| EQUITRANS MIDSTREAM CORP    | 15,307         |
| EQUITY LIFESTYLE PPTYS INC  | 6,200          |
| EQUITY RESIDENTIAL          | 6,519          |
| ERIE INDEMNITY CO           | 890            |
| ESAB CORP                   | 1,684          |
| ESCO TECHNOLOGIES INC       | 921            |
| ESSENT GROUP LIMITED COMMON | 3,809          |
| ESSENTIAL PROPERTIES REALTY | 5,031          |
| ESSENTIAL UTILITIES INC     | 8,440          |
| ESSEX PROPERTY TRUST INC    | 1,242          |
| ESTEE LAUDER COMPANIES CL A | 4,418          |
| ETHAN ALLEN INTERIORS INC   | 810            |
| ETSY INC                    | 2,420          |
| EURONET WORLDWIDE INC       | 1,662          |
| EVERCORE PARTNERS INC       | 1,272          |
| EVEREST RE GROUP LTD        | 742            |
| EVERGY INC                  | 4,367          |
| EVERSOURCE ENERGY           | 6,570          |
| EVERTEC INC                 | 2,351          |
| EW SCRIPPS CO               | 2,063          |
| EXELIXIS INC                | 11,385         |
| EXELON CORP                 | 18,686         |
| EXLSERVICE HOLDINGS         | 5,585          |
| EXP WORLD HLDGS INC         | 2,400          |
| EXPEDIA INC                 | 2,881          |
| EXPEDITORS INTL WASH INC    | 3,189          |
| EXPONENT INC                | 1,727          |
| EXTRA SPACE STORAGE INC     | 5,215          |
| EXTREME NETWORKS INC        | 4,605          |
| EXXON MOBIL CORP            | 80,278         |
| EZCORP INC                  | 1,913          |
| F.N.B. CORP                 | 12,407         |
| F5 NETWORKS INC             | 1,152          |
| FABRINET                    | 1,309          |
| FACEBOOK INC                | 5,267          |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| FACEBOOK INC                 | 43,725         |
| FACTSET RESEARCH SYSTEMS INC | 717            |
| FAIR ISAAC CORP              | 477            |
| FASTENAL CO                  | 10,963         |
| FB FINANCIAL CORPORATION     | 1,252          |
| FEDERAL REALTY INVESTMENT TR | 1,357          |
| FEDERAL SIGNAL CORP          | 2,159          |
| FEDERATED INVESTORS INC CL B | 2,993          |
| FEDEX CORP                   | 4,533          |
| FIDELITY NATIONAL FINANCIAL  | 9,535          |
| FIDELITY NATIONAL INFORMATIO | 11,642         |
| FIFTH THIRD BANCORP          | 13,076         |
| FIRST AMERICAN FINANCIAL COR | 3,685          |
| FIRST BANCORP                | 1,270          |
| FIRST BANCORP                | 6,698          |
| FIRST COMMONWEALTH FINL GROU | 3,327          |
| FIRST FINANCIAL BANCORP      | 3,380          |
| FIRST FINANCIAL BANKSHARES I | 4,590          |
| FIRST HAWAIIAN INC           | 4,550          |
| FIRST HORIZON NATIONAL CORP  | 19,182         |
| FIRST INDUSTRIAL REALTY TRUS | 4,678          |
| FIRST REPUBLIC BANK          | 3,419          |
| FIRST SOLAR INC              | 1,871          |
| FIRSTCASH HOLDINGS INC       | 1,345          |
| FIRSTENERGY CORP             | 10,886         |
| FISERVE INC                  | 11,078         |
| FIVE BELOW INC               | 1,961          |
| FLEETCOR TECHNOLOGIES INC    | 1,472          |
| FLOOR & DECOR HOLDINGS       | 2,436          |
| FLOWERS FOODS INC            | 6,829          |
| FLOWSERVE CORP               | 4,620          |
| FLUOR CORP                   | 5,028          |
| FMC CORP                     | 2,395          |
| FOOT LOCKER INC              | 2,839          |
| FORD MOTOR                   | 75,308         |
| FORMFACTOR INC               | 2,747          |



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| Description                  | Shares / Units |
|------------------------------|----------------|
| FORRESTER RESEARCH INC       | 398            |
| FORTINET INC                 | 12,705         |
| FORTIVE CORP                 | 6,826          |
| FORTREA HOLDINGS INC         | 3,217          |
| FORTUNE BRANDS INNOVATIONS I | 4,650          |
| FORWARD AIR CORP             | 956            |
| FOUR CORNERS PROPERTY TRUST  | 2,901          |
| FOX CORP                     | 5,942          |
| FOX CORP                     | 2,753          |
| FOX FACTORY HOLDING CORP     | 1,491          |
| FRANKLIN BSP REALTY TRUST IN | 2,958          |
| FRANKLIN ELECTRIC CO INC     | 1,384          |
| FRANKLIN RESOURCES INC       | 5,340          |
| FREEPORT-MCMORAN INC.        | 27,638         |
| FRESH DEL MONTE PRODUCE INC. | 1,090          |
| FRONTDOOR INC                | 2,903          |
| FRONTIER COMMUNICATIONS PARE | 7,675          |
| FT WASH FOCUSED EQTY SECURIT | 37,595,339     |
| FTI CONSUTLTING INC          | 1,226          |
| FULGENT GENETICS INC         | 721            |
| FULTON FINANCIAL CORP        | 5,921          |
| FUTUREFUEL CORP              | 919            |
| GAMESTOP CORP CL A           | 8,948          |
| GAMING & LEISURE PPTYS INC   | 9,100          |
| GAP (THE)                    | 7,557          |
| GARMIN LTD                   | 2,907          |
| GARTNER INC CL A             | 1,524          |
| GATX CORP                    | 1,244          |
| GE HEALTHCARE INC            | 6,992          |
| GEEN DOT CORP                | 1,704          |
| GENERAC HOLDINGS INC         | 1,216          |
| GENERAL DYNAMICS CORP        | 4,393          |
| GENERAL ELECTRIC CO          | 20,978         |
| GENERAL MILLS INC            | 11,475         |
| GENERAL MTRS CO              | 27,818         |
| GENPACT LTD                  | 5,973          |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| GENTEX CORP                  | 8,317          |
| GENTHERM INC                 | 1,181          |
| GENUINE PARTS                | 2,689          |
| GENWORTH FINANCIAL INC CL A  | 17,952         |
| GEO GROUP INC                | 4,421          |
| GETTY REALTY CORP            | 1,514          |
| GIBRALTAR INDUSTRIES INC     | 1,126          |
| G-III APPAREL GROUP LTD      | 1,546          |
| GILEAD SCIENCES INC          | 23,911         |
| GINKGO BIOWORKS HOLDINGS INC | 128,893        |
| GLACIER BANCORP INC          | 3,919          |
| GLAUKOS CORP                 | 1,696          |
| GLOBAL NET LEASE INC         | 6,994          |
| GLOBAL PAYMENTS INC          | 5,366          |
| GLOBE LIFE INC               | 1,729          |
| GLOBUS MEDICAL INC           | 4,176          |
| GMS INC                      | 1,518          |
| GODADDY INC                  | 5,000          |
| GOGO INC                     | 2,337          |
| GOLDEN ENTMT INC             | 781            |
| GOLDMAN SACHS GROUP INC      | 6,544          |
| GOODYEAR TIRE & RUBBER       | 10,000         |
| GOOSEHEAD INS INC            | 835            |
| GRACO INC                    | 5,981          |
| GRAHAM HOLDINGS CO           | 136            |
| GRAINGER (W W) INC           | 806            |
| GRAND CANYON EDUCATION INC   | 1,128          |
| GRANITE CONSTRUCTION INC     | 1,569          |
| GRAPHIC PACKAGING HOLDING CO | 10,900         |
| GREEN BRICK PARTNERS INC     | 966            |
| GREEN PLAINS INC.            | 2,068          |
| GREIF INC CL A               | 939            |
| GRIFFON CORP                 | 1,686          |
| GROCERY OUTLET HOLDING CORP  | 3,116          |
| GROUP 1 AUTOMOTIVE INC       | 562            |
| GUARDANT HEALTH INC          | 21,760         |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| GUESS INC                    | 1,189          |
| GXO LOGISTICS INC            | 4,187          |
| H B FULLER CO                | 1,893          |
| HAEMONETICS CORP/MASS        | 1,813          |
| HAIN CELESTIAL GROUP INC     | 3,350          |
| HALLIBURTON CO               | 17,187         |
| HALOZYME THERAPEUTICS INC    | 4,874          |
| HANCOCK HOLDING CO           | 3,030          |
| HANESBRANDS INC              | 13,019         |
| HANMI FINANCIAL CORP         | 1,084          |
| HANNON ARMSTRONG SUSTAINABLE | 3,800          |
| HANOVER INSURANCE GROUP INC  | 1,259          |
| HARLEY DAVIDSON INC          | 4,702          |
| HARMONIC INC                 | 3,743          |
| HARMONY BIOSCIENCES HLDGS IN | 1,053          |
| HARSCO CORP                  | 2,830          |
| HARTFORD FINL SERVICES GROUP | 6,262          |
| HASBRO INC                   | 2,497          |
| HASHICORP INC COMMON STOCK   | 21,764         |
| HAVERTY FURNITURE INC        | 442            |
| HAWKINS INC                  | 672            |
| HAYNES INTL INC              | 425            |
| HAYWARD HLDGS INC            | 4,500          |
| HCA HOLDINGS INC             | 4,328          |
| HCI GROUP INC                | 254            |
| HEALTHCARE REALTY TRUST INC  | 11,380         |
| HEALTHCARE SERVICES GROUP    | 2,638          |
| HEALTH EQUITY INV            | 2,985          |
| HEALTHPEAK PROPERTIES INC    | 10,284         |
| HEALTHSTREAM INC             | 859            |
| HEARTLAND EXPRESS INC        | 1,658          |
| HEIDRICK & STRUGGLES INTL    | 702            |
| HELEN OF TROY LTD            | 846            |
| HELIX ENERGY SOLUTIONS GROUP | 5,082          |
| HELMERICH & PAYNE            | 3,751          |
| HENRY SCHEIN INC             | 2,625          |

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**Domestic & International Equities**

| Description                  | Shares / Units |
|------------------------------|----------------|
| HERITAGE FINANCIAL CORP      | 1,250          |
| HERSHEY CO                   | 2,779          |
| HERTZ GLOBAL HLDGS INC       | 5,616          |
| HESS CORP                    | 5,276          |
| HEWLETT PACKARD ENTERPRISE C | 24,782         |
| HEXCEL CORP                  | 2,972          |
| HF SINCLAIR CORP             | 5,129          |
| HIBBETT SPORTS INC           | 433            |
| HIGHWOODS PROPERTIES INC     | 3,719          |
| HILLENBRAND INC              | 2,475          |
| HILLTOP HOLDINGS INC         | 1,633          |
| HILTON GRAND VACATIONS INC   | 2,808          |
| HILTON WORLDWIDE HLDGS INC   | 5,302          |
| HNI CORP                     | 1,471          |
| HOLOGIC INC                  | 4,751          |
| HOME BANCSHARES INC          | 6,746          |
| HOME DEPOT INC               | 19,685         |
| HONEYWELL INTERNATIONAL INC  | 12,974         |
| HOPE BANCORP INC             | 4,256          |
| HORACE MANN EDUCATORS        | 1,457          |
| HORMEL FOODS CORP            | 5,392          |
| HOST HOTELS & RESORTS INC    | 13,627         |
| HOWMET AEROSPACE INC         | 7,159          |
| HP INC                       | 20,082         |
| HUB GROUP INC CL A           | 1,211          |
| HUBBELL INC                  | 1,896          |
| HUDSON PACIFIC PROPERTIES IN | 4,593          |
| HUMANA INC                   | 2,407          |
| HUNT (JB) TRANSPORT SERVICES | 1,588          |
| HUNTINGTON BANCSHARES        | 27,433         |
| HUNTINGTON INGALLS INDS INC  | 755            |
| HYATT HOTELS CORP            | 1,650          |
| ICHOR HOLDINGS LTD COMMON ST | 1,023          |
| ICU MEDIAL INC               | 707            |
| IDACORP INC                  | 1,784          |
| IDEX CORP                    | 1,447          |

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**Domestic & International Equities**

| Description                  | Shares / Units |
|------------------------------|----------------|
| IDEXX LABORATORIES INC       | 1,600          |
| ILLINOIS TOOL WORKS          | 5,392          |
| ILLUMINA INC                 | 2,984          |
| INARI MEDICAL INC            | 1,699          |
| INCYTE CORP                  | 3,586          |
| INDEPENDENCE REALTY TRUST    | 7,858          |
| INDEPENDENT BANK CORP        | 1,635          |
| INDEPENDENT BANK GROUP INC   | 1,260          |
| INGERSOLL-RAND INC           | 7,735          |
| INGEVITY CORP                | 1,263          |
| INGREDION INC                | 2,317          |
| INNOSPEC INC                 | 881            |
| INNOVATIVE INDUSTRIAL PROPER | 996            |
| INNOVIVA INC                 | 2,234          |
| INSIGHT ENTERPRISES INC      | 1,086          |
| INSPERITY INC                | 1,263          |
| INSPIRE MED SYS INC          | 3,903          |
| INSTALLED BUILDING PRODUCTS  | 838            |
| INSTEEL INDUSTRIES INC       | 694            |
| INSULET CORP                 | 4,304          |
| INTEGER HLDGS CORP           | 1,179          |
| INTEGRA LIFESCIENCES HLDGS C | 2,570          |
| INTEL CORP                   | 77,985         |
| INTER PARFUMS INC            | 635            |
| INTERACTIVE BROKERS GROUP IN | 3,637          |
| INTERCONTINENTAL EXCHANGE, I | 10,643         |
| INTERDIGITAL INC             | 1,055          |
| INTERFACE INC                | 2,092          |
| INTERNATIONAL BANCSHARES COR | 1,872          |
| INTERNATIONAL BUSINESS MACHI | 17,136         |
| INTERNATIONAL FLAVORS/FRAG   | 4,854          |
| INTERNATIONAL PAPER          | 7,057          |
| INTERPUBLIC GROUP COS INC    | 7,505          |
| INTUIT INC                   | 5,379          |
| INTUITIVE SURGICAL INC       | 6,839          |
| INVESCO LTD                  | 6,416          |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| INVESCO MTG CAP INC          | 1,175          |
| INVITATION HOMES INC         | 11,224         |
| IPH PHOTONICS CORP           | 1,170          |
| IQVIA HOLDINGS INC           | 3,598          |
| IRIDIUM COMMUNICATIONS INC   | 4,485          |
| IROBOT CORP                  | 970            |
| IRON MOUNTAIN INC            | 5,532          |
| IRONWOOD PHARMACEUTICALS INC | 4,749          |
| ITRON INC                    | 1,607          |
| ITT INC                      | 2,922          |
| J & J SNACK FOODS CORP       | 532            |
| JABIL CIRCUIT INC            | 4,555          |
| JACK HENRY & ASSOCIATES INC  | 1,383          |
| JACK IN THE BOX INC          | 749            |
| JACKSON FINANCIAL INC        | 2,700          |
| JACOBS SOLUTIONS INC         | 2,446          |
| JAMES RIVER GROUP HOLDINGS L | 1,333          |
| JANUS HENDERSON GROUP PLC    | 4,685          |
| JAZZ PHARMACEUTICALS PLC     | 2,218          |
| JBG SMITH PROPERTIES         | 3,711          |
| JEFFERIES FINL GROUP INC     | 6,585          |
| JETBLUE AIRWAYS CORP         | 11,443         |
| JOHN B SANFILIPPO & SON INC  | 317            |
| JOHN BEAN TECHNOLOGIES CORP  | 1,134          |
| JOHNSON & JOHNSON            | 48,012         |
| JOHNSON CTLS INTL PLC        | 13,255         |
| JONES LANG LASALLE INC       | 1,694          |
| JP MORGAN CHASE & CO         | 56,007         |
| JUNIPER NETWORKS INC         | 6,160          |
| KAISER ALUMINUM CORP         | 568            |
| KAMAN CORP                   | 997            |
| KAR AUCTION SERVICES INC     | 4,128          |
| KB HOME                      | 2,987          |
| KBR INC                      | 4,917          |
| KELLOGG CO                   | 4,828          |
| KELLY SERVICES INC CL A      | 1,232          |

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**Domestic & International Equities**

| Description                  | Shares / Units |
|------------------------------|----------------|
| KEMPER CORPORATION           | 2,259          |
| KENNAMETAL INC               | 3,033          |
| KENNEDY-WILSON HOLDINGS      | 4,100          |
| KENVUE INC                   | 32,639         |
| KEURIG DR PEPPER INC         | 14,049         |
| KEYCORP                      | 17,777         |
| KEYSIGHT TECHNOLOGIES INC    | 3,458          |
| KILROY REALTY CORP           | 3,723          |
| KIMBERLY CLARK CORP          | 6,416          |
| KIMCO REALTY CORP            | 11,783         |
| KINDER MORGAN INC            | 37,167         |
| KINSALE CAPITAL GROUP INC    | 761            |
| KIRBY CORP                   | 2,120          |
| KITE REALTY GROUP TRUST      | 7,750          |
| KKR REAL ESTATE FINANCE TRUS | 2,072          |
| KLA-TENCOR CORP              | 2,843          |
| KNIFE RIVER CORP             | 1,797          |
| KNIGHT-SWIFT TRANSPORTATION  | 5,685          |
| KNOWLES CORP                 | 3,264          |
| KOHL'S CORP                  | 4,543          |
| KONTOOR BRANDS INC           | 1,755          |
| KOPPERS HOLDINGS INC         | 743            |
| KORN/FERRY INTERNATIONAL     | 1,944          |
| KRAFT HEINZ CO               | 13,537         |
| KROGER CO                    | 12,500         |
| KULICKE & SOFFA INDUSTRIES   | 2,068          |
| KYNDRYL HOLDINGS INC         | 7,300          |
| L3HARRIS TECHNOLOGIES INC    | 3,675          |
| LABORATORY CORP OF AMERICA H | 1,767          |
| LAKELAND FINANCIAL CORP      | 903            |
| LAM RESEARCH CORP            | 2,638          |
| LAMAR ADVERTISING CO A       | 3,083          |
| LAMB WESTON HOLDINGS INC     | 2,753          |
| LANCASTER COLONY CORP        | 700            |
| LANDSTAR SYSTEM INC          | 1,287          |
| LANTHEUS HOLDINGS INC        | 2,325          |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| LAREDO PETROLEUM INC         | 609            |
| LAS VEGAS SANDS CORP         | 6,544          |
| LATTICE SEMICONDUCTOR CORP   | 4,856          |
| LA-Z-BOY INC                 | 1,546          |
| LCI INDS                     | 905            |
| LEAR CORP                    | 2,098          |
| LEGGETT AND PLATT INC        | 4,691          |
| LEIDOS HLDGS INC             | 2,599          |
| LEMAITRE VASCULAR INC        | 688            |
| LEMONADE INC                 | 16,613         |
| LENNAR CORP CL A             | 4,930          |
| LENNOX INTERNATIONAL INC     | 1,140          |
| LESLIE'S INC                 | 5,128          |
| LEXINGTON CORP PROPERTIES TR | 9,974          |
| LGI HOMES INC                | 729            |
| LIBERTY ENERGY INC.          | 5,900          |
| LIGAND PHARMACEUTICALS INC   | 570            |
| LILLY (ELI) & CO             | 15,036         |
| LINCOLN ELECTRIC HOLDINGS IN | 2,049          |
| LINCOLN NATIONAL             | 6,173          |
| LINDSEY CORP                 | 390            |
| LIQUIDITY SERVICES INC       | 962            |
| LITHIA MOTORS INC            | 971            |
| LITTELFUSE INC               | 876            |
| LIVANOVA PLC                 | 1,894          |
| LIVE NATION INC              | 2,599          |
| LIVENT CORP                  | 6,583          |
| LIVERAMP HOLDINGS INC        | 2,392          |
| LKQ CORP                     | 4,956          |
| LOCKHEED MARTIN              | 4,508          |
| LOEW'S CORP                  | 3,701          |
| LOUISIANA PACIFIC            | 2,611          |
| LOWE'S COS                   | 12,602         |
| LTC PROPERTIES INC           | 1,441          |
| LULULEMON ATHLETICA          | 2,177          |
| LUMEN TECHNOLOGIES INC       | 34,959         |



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| Description                  | Shares / Units |
|------------------------------|----------------|
| LUMENTUM HLDGS INC           | 2,441          |
| LYONDELLBASELL INDUSTRIES NV | 4,930          |
| M & T BANK CORP              | 3,419          |
| M D C HOLDINGS INC           | 2,027          |
| M/I HOMES INC                | 988            |
| MACERICH CO                  | 7,600          |
| MACOM TECHNOLOGY SOLUTIONS   | 1,808          |
| MACY'S INC                   | 9,536          |
| MADISON SQUARE GARDEN CO NEW | 650            |
| MANHATTAN ASSOCIATES INC     | 2,218          |
| MANPOWER INC                 | 1,828          |
| MARATHON OIL CORP            | 13,486         |
| MARATHON PET PETE CORP       | 10,310         |
| MARCUS & MILLICHAP INC       | 895            |
| MARCUS CORP                  | 867            |
| MARINEMAX INC                | 767            |
| MARKETAXESS HOLDINGS INC     | 717            |
| MARRIOTT INTERNATIONAL CL A  | 5,238          |
| MARRIOTT VACATIONS WORLDWIDE | 1,387          |
| MARSH & MCLENNAN             | 9,567          |
| MARTEN TRANSPORT LTD         | 2,049          |
| MARTIN MARIETTA MATERIALS    | 1,178          |
| MASCO CORP                   | 4,495          |
| MASIMO CORP                  | 1,711          |
| MASTEC INC                   | 2,018          |
| MASTERBRAND INC              | 4,899          |
| MASTERCARD INC               | 16,368         |
| MATADOR RESOURCES CO         | 3,963          |
| MATCH GROUP INC NEW          | 5,443          |
| MATERION CORP                | 729            |
| MATIV HOLDINGS, INC.         | 1,946          |
| MATSON INC                   | 1,388          |
| MATTEL INC                   | 12,495         |
| MATTHEWS INTERNATIONAL CORP  | 1,090          |
| MAXIMUS INC                  | 2,141          |
| MAXLINEAR INC                | 2,567          |

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**Domestic & International Equities**

| Description                  | Shares / Units |
|------------------------------|----------------|
| MCCORMICK & CO               | 4,764          |
| MCDONALD'S CORP              | 14,088         |
| MCKESSON CORP                | 2,766          |
| MDU RESOURCES GROUP INC      | 7,190          |
| MED BLACKROCK EXUS FUND B    | 420,982,698    |
| MEDICAL PROPERTIES TRUST INC | 21,213         |
| MEDIFAST INC                 | 392            |
| MEDPACE HOLDINGS INC         | 887            |
| MEDTRONIC INC                | 25,589         |
| MERCER INTERNATIONAL INC     | 1,437          |
| MERCK & CO INC NEW           | 48,207         |
| MERCURY COMPUTER SYSTEMS     | 2,040          |
| MERCURY GENERAL CORP         | 946            |
| MERIT MEDICAL SYSTEMS INC    | 2,021          |
| MERITAGE HOMES CORP          | 1,301          |
| MESA LABORATORIES INC        | 177            |
| META FINANCIAL GROUP INC     | 1,035          |
| METHODE ELECTRONICS INC      | 1,309          |
| METLIFE INC                  | 13,179         |
| METTLER-TOLEDO INTERNATIONAL | 422            |
| MGIC INVESTMENT CORP         | 10,730         |
| MGM RESORTS INTERNATIONAL    | 6,736          |
| MGP INGREDIENTS INC          | 548            |
| MICROCHIP TECHNOLOGY INC     | 10,591         |
| MICRON TECHNOLOGY            | 21,286         |
| MICROSOFT                    | 142,587        |
| MID AMERICA APT COMMUNITIES  | 2,190          |
| MIDDLEBY CORP                | 1,903          |
| MIDDLESEX WTR CO             | 627            |
| MILLER KNOL                  | 2,824          |
| MINERALS TECHNOLOGIES INC    | 1,159          |
| MISTER CAR WASH INC          | 2,958          |
| MKS INSTRUMENTS INC          | 2,016          |
| MODERNA INC                  | 20,317         |
| MODERNA INC                  | 6,595          |
| MODIVCARE INC                | 428            |

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**Domestic & International Equities**

| Description                  | Shares / Units |
|------------------------------|----------------|
| MOELIS & CO                  | 2,200          |
| MOHAWK INDUSTRIES INC        | 973            |
| MOLINA HEALTHCARE INC        | 1,114          |
| MOLSON COORS BREWING CO CL B | 3,586          |
| MONARCH CASINO & RESORT INC  | 438            |
| MONDELEZ INTERNATIONAL INC   | 26,383         |
| MONOLITHIC POWER SYSTEMS INC | 832            |
| MONRO MUFFLER BRAKE INC      | 1,145          |
| MONSTER BEVERAGE CORP        | 14,318         |
| MOODY'S CORP                 | 3,061          |
| MOOG INC CL A                | 1,031          |
| MORGAN STANLEY               | 26,691         |
| MORNINGSTAR INC              | 920            |
| MOSIAC CO                    | 6,903          |
| MOTOROLA SOLUTIONS INC       | 3,189          |
| MOVADO GROUP INC             | 570            |
| MP MATERIALS CORP            | 3,262          |
| MR. COOPER GROUP INC         | 2,552          |
| MSA SAFETY INC               | 1,301          |
| MSC INDUSTRIAL DIRECT CO A   | 1,673          |
| MSCI INC                     | 1,536          |
| MUELLER INDUSTRIES INC       | 4,038          |
| MURPHY OIL CORP              | 5,163          |
| MURPHY USA INC               | 758            |
| MYERS INDUSTRIES INC         | 1,297          |
| MYR GROUP INC                | 591            |
| MYRIAD GENETICS INC          | 2,873          |
| N-ABLE INC                   | 2,280          |
| NABORS INDUSTRIES, LTD. COMM | 317            |
| NASDAQ INC                   | 6,583          |
| NATIONAL BANK HOLDINGS COR   | 1,070          |
| NATIONAL BEVERAGE CORP       | 830            |
| NATIONAL FUEL GAS CO         | 3,232          |
| NATIONAL PRESTO INDUSTRIES   | 179            |
| NATIONAL RETAIL PROPERTIES I | 6,267          |
| NATIONAL STORAGE AFFILIATES  | 3,021          |

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**Domestic & International Equities**

| Description                  | Shares / Units |
|------------------------------|----------------|
| NATIONAL VISION HOLDINGS INC | 2,810          |
| NAVIENT CORP                 | 3,918          |
| NBT BANCORP INC              | 1,526          |
| NCR ATLEOS CORP              | 2,419          |
| NCR CORP                     | 4,839          |
| NEOGEN CORP                  | 7,637          |
| NEOGENOMICS INC              | 4,483          |
| NETAPP INC                   | 4,239          |
| NETFLIX INC                  | 5,052          |
| NETFLIX INC                  | 8,465          |
| NETSCOUT SYSTEMS INC         | 2,420          |
| NEUROCRINE BIOSCIENCES INC   | 3,382          |
| NEW JERSEY RESOURCES CORP    | 3,403          |
| NEW LINDE PLC                | 9,592          |
| NEW YORK COMMUNITY BANCORP   | 23,735         |
| NEW YORK COMMUNITY BANCORP   | 1              |
| NEW YORK MORTGAGE TRUST INC  | 3,321          |
| NEW YORK TIMES CL A          | 5,846          |
| NEWELL BRANDS INC            | 13,605         |
| NEWMARKET CORP               | 243            |
| NEWMONT MINING               | 15,125         |
| NEWS CORP                    | 2,292          |
| NEWS CORP NEW                | 7,402          |
| NEXPOINT RESIDENTIAL TRUST I | 812            |
| NEXSTAR MEDIA GROUP INC COMM | 1,269          |
| NEXTERA ENERGY INC           | 37,449         |
| NIKE INC CL B                | 24,180         |
| NISOURCE INC                 | 7,735          |
| NMI HOLDINGS INC             | 3,017          |
| NORDSON CORP                 | 1,024          |
| NORDSTROM                    | 3,974          |
| NORFOLK SOUTHERN CORP        | 4,533          |
| NORTHERN OIL AND GAS INC MN  | 3,330          |
| NORTHERN TRUST CORP          | 3,970          |
| NORTHFIELD BANCORP INC       | 1,516          |
| NORTHROP GRUMMAN CORP        | 2,779          |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| NORTHWEST BANCSHARES INC     | 4,520          |
| NORTHWEST NATURAL HOLDING CO | 1,240          |
| NORTHWESTERN CORP            | 1,988          |
| NORTONLIFELOCK INC           | 11,462         |
| NORWEGIAN CRUISE LINE HLDGS  | 7,979          |
| NOV INC                      | 13,897         |
| NOVANTA INC                  | 1,259          |
| NOW INC                      | 3,950          |
| NRG ENERGY INC               | 4,521          |
| NU SKIN ENTERPRISES INC A    | 1,875          |
| NUCOR CORP                   | 5,071          |
| NV5 GLOBAL INC               | 424            |
| NVENT ELECTRIC PLC           | 5,883          |
| NVIDIA CORP                  | 9,000          |
| NVIDIA CORP                  | 47,746         |
| NVR INC                      | 51             |
| NXP SEMICONDUCTORS NV        | 4,994          |
| OCCIDENTAL PETROLEUM         | 16,970         |
| OCEANEERING INTERNATIONAL IN | 3,571          |
| ODDITY TECH LTD              | 6,862          |
| OFG BANCORP                  | 1,694          |
| OGE ENERGY CORP              | 7,085          |
| O-I GLASS INC                | 5,548          |
| OIL STATES INTERNATIONAL INC | 2,276          |
| OLD DOMINION FREIGHT LINE    | 1,741          |
| OLD NATIONAL BANCORP         | 10,365         |
| OLD REPUBLIC INTERNATIONAL C | 10,163         |
| OLIN CORP                    | 4,773          |
| OLLIE'S BARGAIN OUTLET HOLDI | 2,053          |
| OLYMPIC STEEL INC            | 339            |
| OMEGA HEALTHCARE INVESTORS   | 8,287          |
| OMNIAB INC                   | 1              |
| OMNICELL INC                 | 1,566          |
| OMNICOM GROUP                | 3,919          |
| ON SEMICONDUCTOR             | 8,286          |
| ONE GAS INC                  | 1,915          |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| ONEOK INC                    | 8,504          |
| ONESPAN INC                  | 1,254          |
| ONTO INNOVATION INC          | 1,769          |
| OPTION CARE HEALTH INC       | 5,466          |
| ORACLE CORP                  | 30,008         |
| ORASURE TECHNOLOGIES INC     | 2,587          |
| O'REILLY AUTOMOTIVE INC      | 1,242          |
| ORGANON & CO                 | 9,228          |
| ORMAT TECHNOLOGIES INC       | 1,579          |
| OSHKOSH TRUCK CORP           | 2,311          |
| OSI SYSTEMS INC              | 564            |
| OTIS WORLDWIDE CORP          | 8,056          |
| OTTER TAIL CORP              | 1,518          |
| OUTFRONT MEDIA INC           | 5,203          |
| OVINTIV INC                  | 8,700          |
| OWENS & MINOR HOLDINGS       | 2,715          |
| OWENS CORNING NEW            | 3,401          |
| OXFORD INDUSTRIES INC        | 532            |
| P G & E CORP                 | 35,886         |
| PACCAR INC                   | 9,931          |
| PACIFIC PREMIER BANCORP INC  | 3,382          |
| PACIRA BIOSCIENCES INC       | 1,633          |
| PACKAGING CORP OF AMERICA    | 1,780          |
| PALO ALTO NETWORKS INC       | 5,984          |
| PALOMAR HOLDINGSINC          | 899            |
| PAPA JOHNS INTERNATIONAL INC | 1,134          |
| PAR PACIFIC HOLDINGS INC     | 1,972          |
| PARK HOTELS RESORTS INC      | 7,963          |
| PARK NATIONAL CORPORATION    | 514            |
| PARKER HANNIFIN              | 2,446          |
| PATRICK INDUSTRIES INC       | 773            |
| PATTERSON COS INC            | 3,060          |
| PATTERSON-UTI ENERGY INC     | 11,805         |
| PAYCHEX INC                  | 6,122          |
| PAYCOM SOFTWARE INC          | 909            |
| PAYLOCITY HOLDING CORP       | 1,447          |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| PAYONEER GLOBAL INC          | 7,100          |
| PAYPAL HLDGS INC             | 22,067         |
| PBF ENERGY INC               | 4,118          |
| PC CONNECTION INC            | 402            |
| PDF SOLUTIONS INC            | 1,049          |
| PEBBLEBROOK HOTEL TRUST      | 4,905          |
| PEDIATRIX MEDICAL GROUP INC  | 3,005          |
| PENN NATIONAL GAMING INC     | 5,610          |
| PENNYMAC MORTGAGE INVESTMENT | 3,226          |
| PENSKE AUTOMOTIVE GROUP INC  | 845            |
| PENTAIR PLC                  | 3,150          |
| PENUMBRA INC                 | 2,598          |
| PENUMBRA INC                 | 1,340          |
| PEPSICO INC                  | 26,358         |
| PERDOCEO EDUCATION CORP      | 2,414          |
| PERFICIENT INC               | 1,232          |
| PERFORMANCE FOOD GROUP CO    | 5,485          |
| PERKINELMER INC              | 2,395          |
| PERMIAN RESOURCES CORP       | 10,000         |
| PERRIGO CO PLC               | 4,764          |
| PFIZER INC                   | 106,995        |
| PGT INC                      | 2,136          |
| PHIBRO ANIMAL HEALTH CORP    | 723            |
| PHILIP MORRIS INTL INC       | 29,547         |
| PHILLIPS 66                  | 9,170          |
| PHILLIPS EDISON & CO INC     | 4,000          |
| PHINIA INC                   | 911            |
| PHOTRONICS INC               | 2,195          |
| PHYSICIANS REALTY TRUS       | 8,010          |
| PILGRIMS PRIDE CORP NEW      | 1,604          |
| PINNACLE FINANCIAL PARTNERS  | 2,703          |
| PINNACLE WEST CAPITAL        | 2,151          |
| PINTEREST INC CL A           | 33,571         |
| PIONEER NATURAL RESOURCES CO | 4,290          |
| PIPER JAFFRAY COS            | 447            |
| PITNEY BOWES INC             | 5,763          |

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**Domestic & International Equities**

| Description                  | Shares / Units |
|------------------------------|----------------|
| PLANET FITNESS INC           | 2,900          |
| PLEXUS CORP                  | 986            |
| PNC FINANCIAL SERVICES GROUP | 7,876          |
| PNM RESOURCES INC            | 3,036          |
| POLARIS INDUSTRIES INC       | 1,978          |
| POOL CORP                    | 755            |
| PORTLAND GENERAL ELECTRIC CO | 3,156          |
| POST HOLDINGS INC            | 1,926          |
| POTLATCH CORP                | 2,851          |
| POWELL INDUSTRIES INC        | 321            |
| POWER INTEGRATIONS INC       | 2,021          |
| PPG INDUSTRIES INC           | 4,495          |
| PPL CORP                     | 14,024         |
| PRA GROUP INC COM            | 1,388          |
| PREFERRED BANK               | 446            |
| PREMIER INC                  | 4,200          |
| PRESTIGE BRANDS HOLDINGS INC | 1,773          |
| PRICE T ROWE GROUP INC       | 4,328          |
| PRICESMART INC               | 891            |
| PRIMERICA INC                | 1,325          |
| PRINCIPAL FINANCIAL GROUP    | 4,469          |
| PRIVIA HEALTH GROUP INC      | 3,100          |
| PROASSURANCE CORP            | 1,923          |
| PROCTER & GAMBLE             | 45,748         |
| PROG HOLDINGS INC            | 1,796          |
| PROGRESS SOFTWARE CORP       | 1,548          |
| PROGRESSIVE CORP OHIO        | 11,142         |
| PROGYNY INC                  | 2,639          |
| PROLOGIS INC                 | 17,593         |
| PROPETRO HOLDING CORP        | 3,122          |
| PROSPERITY BANCSHARES INC    | 3,227          |
| PROTO LABS INC               | 978            |
| PROVIDENT FINANCIAL SERVICES | 2,672          |
| PRUDENTIAL FINANCIAL GROUP   | 7,146          |
| PTC INC                      | 1,997          |
| PUBLIC SERVICE ENTERPRISE IN | 9,516          |



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| Description                  | Shares / Units |
|------------------------------|----------------|
| PUBLIC STORAGE INC           | 2,907          |
| PULTE HOMES INC              | 4,521          |
| PVH CORP                     | 2,368          |
| QORVO INC                    | 2,062          |
| QUAKER CHEMICAL CORP         | 446            |
| QUALCOMM INC                 | 21,363         |
| QUALYS INC                   | 1,233          |
| QUANEX BLDG PRODS CORP       | 1,187          |
| QUANTA SERVICES INC          | 2,728          |
| QUEST DIAGNOSTICS INC        | 2,228          |
| QUIDELORTHO CORP             | 1,916          |
| QUINSTREET INC               | 1,834          |
| R1 RCM INC                   | 4,857          |
| RADIAN GROUP INC             | 1,500          |
| RADIAN GROUP INC             | 5,711          |
| RADNET INC                   | 1,735          |
| RALPH LAUREN CORP            | 870            |
| RAMBUS INC                   | 3,938          |
| RANGE RESOURCES CORP         | 8,764          |
| RAYMOND JAMES FINANCIAL INC  | 3,701          |
| RAYONIER INC                 | 5,174          |
| RAYTHEON TECHNOLOGIES CORP   | 28,343         |
| RBC BEARINGS INC             | 985            |
| READY CAPITAL CORP           | 5,827          |
| REALOGY HOLDINGS CORP        | 4,074          |
| REALTY INCOME CORP           | 11,462         |
| RECURSION PHARMACEUTICALS IN | 24,524         |
| REDWOOD TRUST INC            | 4,159          |
| REGAL BELOIT CORP            | 2,351          |
| REGENCY CENTERS CORP         | 3,330          |
| REGENERON PHARMACEUTICALS IN | 2,049          |
| REGENXBIO INC                | 1,339          |
| REGIONS FINANCIAL CORP       | 17,815         |
| REINSURANCE GROUP OF AMERICA | 2,371          |
| RELIANCE STEEL & ALUMINUM    | 2,132          |
| RENAISSANCERE HOLDINGS LTD   | 1,816          |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| RENASANT CORP                | 1,994          |
| RENT A CENTER INC            | 1,897          |
| REPLIGEN CORP                | 1,821          |
| REPUBLIC SERVICES INC        | 3,970          |
| RESIDEO TECHNOLOGIES INC     | 5,191          |
| RESMED INC                   | 2,779          |
| RESOURCES CONNECTION INC     | 1,132          |
| RETAIL OPPORTUNITY INVESTMEN | 4,437          |
| REX AMERICAN RESOURCES CORP  | 560            |
| REXFORD INDUSTRIAL REALTY IN | 7,065          |
| RH                           | 550            |
| RIVIAN AUTOMOTIVE INC COMMON | 10,992         |
| RLI CORP                     | 1,428          |
| ROBERT HALF INTL INC         | 2,100          |
| ROBLOX CORPORATION CL A      | 27,846         |
| ROCKWELL AUTOMATION INC      | 2,215          |
| ROGERS CORP                  | 666            |
| ROKU INC                     | 11,702         |
| ROLLINS INC                  | 4,316          |
| ROPER TECHNOLOGIES INC       | 2,010          |
| ROSS STORES INC              | 6,698          |
| ROYAL CARIBBEAN CRUISES LTD  | 4,277          |
| ROYAL GOLD INC               | 2,321          |
| RPC INC                      | 2,964          |
| RPM INTERNATIONAL INC        | 4,556          |
| RPT REALTY                   | 3,035          |
| RXO INC                      | 4,281          |
| RYDER SYSTEM                 | 1,808          |
| S&P GLOBAL INC               | 6,608          |
| S&T BANCORP INC              | 1,394          |
| SABR CORP                    | 12,236         |
| SABRA HEALTH CARE REIT       | 8,186          |
| SAFEHOLD INC                 | 678            |
| SAFETY INSURANCE GROUP INC   | 524            |
| SAIA INC                     | 934            |
| SALESFORCE.COM               | 18,929         |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| SALLY BEAUTY HLDG            | 3,812          |
| SAMSARA INC COMMON STOCK     | 14,899         |
| SANA BIOTECHNOLOGY INC       | 18,752         |
| SANMINA CORP                 | 2,059          |
| SAUL CENTERS INC             | 433            |
| SBA COMMUNICATIONS CORP NEW  | 2,049          |
| SCANSOURCE INC               | 897            |
| SCHLUMBERGER LTD             | 26,934         |
| SCHOLASTIC CORP              | 1,076          |
| SCHRODINGER INC              | 1,700          |
| SCHWAB (CHARLES) CORP        | 28,765         |
| SCIENCE APPLICATIONS INTL    | 1,969          |
| SCIENTIFIC GAMES CORP A      | 3,343          |
| SCOTTS MIRACLE GRO CO CL A   | 1,428          |
| SEACOAST BANKING CORP OF FLO | 3,617          |
| SEAGATE TECHNOLOGY HOLDINGS  | 3,765          |
| SEALED AIR CORP              | 2,779          |
| SEI INVESTMENTS CO           | 3,644          |
| SELECT MEDICAL HLDGS CORP    | 3,678          |
| SELECTIVE INSURANCE GROUP    | 2,130          |
| SEMPRA                       | 11,962         |
| SEMTECH CORP                 | 2,364          |
| SENSATA TECHNOLOGIES HOLDING | 5,200          |
| SENSIENT TECHNOLOGIES CORP   | 1,484          |
| SERVICE CORP INTL            | 5,578          |
| SERVICE PROPERTIES TRUST     | 5,885          |
| SERVICENOW INC               | 3,816          |
| SERVISFIRST BANCSHARES INC   | 1,741          |
| SHAKE SHACK INC              | 1,329          |
| SHENANDOAH TELECOMMUNICATION | 1,782          |
| SHERWIN WILLIAMS             | 4,559          |
| SHOCKWAVE MEDICAL INC        | 1,271          |
| SHOE CARNIVAL INC            | 609            |
| SHOPIFY INC                  | 68,024         |
| SHUTTERSTOCK INC             | 857            |
| SIGNATURE BANK               | 1,191          |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| SIGNET JEWELERS LIMITED COMM | 1,656          |
| SILGAN HOLDINGS INC          | 2,963          |
| SILICON LABORATORIES INC     | 1,209          |
| SIMMONS FIRST NATIONAL CORP  | 4,571          |
| SIMON PROPERTY CROUP INC     | 6,250          |
| SIMPSON MANUFACTURING CO INC | 1,521          |
| SIMULATIONS PLUS INC         | 568            |
| SIRIUSPOINT LTD COMMON STOCK | 3,027          |
| SITE CENTERS CORP            | 6,634          |
| SITIME CORP                  | 563            |
| SIX FLAGS ENTERTAINMENT CORP | 2,635          |
| SJW GROUP                    | 936            |
| SKECHERS U S A INC CL A      | 4,773          |
| SKYWEST INC                  | 1,802          |
| SKYWORKS SOLUTIONS INC       | 3,061          |
| SL GREEN REALTY CORP         | 2,398          |
| SLEEP NUMBER CORP            | 781            |
| SLM CORP                     | 8,893          |
| SM ENERGY CO                 | 4,368          |
| SMART GLOBAL HOLDINGS INC CO | 1,781          |
| SMUCKER J M CO               | 2,207          |
| SMUCKER J M CO               | 1              |
| SNAP ON INC                  | 1,011          |
| SNOWFLAKE INC                | 6,594          |
| SOLAREEDGE TECHNOLOGIES INC  | 1,050          |
| SONIC AUTOMOTIVE INC         | 658            |
| SONOCO PRODUCTS CO           | 3,444          |
| SONOS INC                    | 4,534          |
| SOTERA HEALTH CO             | 3,504          |
| SOUTH STATE CORP             | 2,620          |
| SOUTHERN CO                  | 20,248         |
| SOUTHSIDE BANCSHARES INC     | 1,086          |
| SOUTHWEST AIRLINES           | 11,296         |
| SOUTHWEST GAS CORP           | 2,180          |
| SOUTHWESTERN ENERGY CO       | 39,405         |
| SPARTANNASH CO               | 1,285          |

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| Description                  | Shares / Units |
|------------------------------|----------------|
| SPIRE INC                    | 1,857          |
| SPIRIT REALTY CAPITAL INC    | 4,826          |
| SPROUT SOCIAL INC            | 11,366         |
| SPROUTS FARMERS MARKET INC   | 3,798          |
| SPS COMMERCE                 | 1,282          |
| SPX TECHNOLOGIES INC         | 1,577          |
| STAAR SURGICAL CO            | 1,697          |
| STAG INDL INC                | 6,400          |
| STANDARD MOTOR PRODUCTS INC  | 662            |
| STANDEX INTERNATIONAL CORP   | 416            |
| STANLEY BLACK & DECKER       | 2,868          |
| STARBUCKS CORP               | 21,849         |
| STARWOOD PPTY TR INC         | 10,816         |
| STATE STREET CORP            | 6,992          |
| STEEL DYNAMICS INC           | 3,275          |
| STELLAR BANCORP INC          | 1,676          |
| STEPAN CO                    | 753            |
| STERICYCLE INC               | 3,259          |
| STERIS PLC                   | 1,908          |
| STEVEN MADDEN                | 2,644          |
| STEWART INFORMATION SERVICES | 964            |
| STIFEL FINANCIAL CORP        | 3,755          |
| STONEX GROUP INC             | 919            |
| STRATEGIC ED INC             | 798            |
| STRIDE INC                   | 1,447          |
| STRYKER CORP                 | 6,416          |
| STURM RUGER & CO INC         | 629            |
| SUMMIT HOTEL PROPERTIES INC  | 3,808          |
| SUN CTRY AIRLS HLDGS INC     | 1,159          |
| SUNCOKE ENERGY INC           | 2,970          |
| SUNPOWER CORP                | 3,015          |
| SUNRUN INC                   | 7,508          |
| SUNSTONE HOTEL INVESTORS INC | 7,565          |
| SUPER MICRO COMPUTER INC     | 1,497          |
| SUPERNUS PHARMACEUTICALS INC | 1,905          |
| SVB FINANCIAL GROUP          | 1,114          |

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**Domestic & International Equities**

| Description                   | Shares / Units |
|-------------------------------|----------------|
| SWEETGREEN INC                | 42,240         |
| SYLVAMO CORP                  | 1,179          |
| SYNAPTICS INC                 | 1,402          |
| SYNCHRONY FINL                | 9,567          |
| SYNNEX CORP                   | 1,491          |
| SYNOPSIS INC                  | 2,907          |
| SYNOVUS FINANCIAL CORP        | 5,136          |
| SYSCO CORP                    | 9,708          |
| T MOBILE US INC               | 11,219         |
| TAKE-TWO INTERACTIVE SOFTWARE | 3,009          |
| TALOS ENERGY INC              | 3,903          |
| TANDEM DIABETES CARE INC      | 2,390          |
| TANGER FACTORY OUTLET CENTER  | 3,719          |
| TAPESTRY INC                  | 4,790          |
| TARGA RES CORP                | 4,280          |
| TARGET CORP                   | 8,811          |
| TAYLOR MORRISON HOME CORP     | 4,017          |
| TE CONNECTIVITY LTD           | 6,134          |
| TECHTARGET INC                | 966            |
| TEGNA INC                     | 7,894          |
| TELEDYNE TECHNOLOGIES         | 883            |
| TELEFLEX INC                  | 883            |
| TELEPHONE & DATA SYS INC      | 3,567          |
| TEMPUR SEALY INTERNATIONAL,   | 6,087          |
| TENET HEALTHCARE CORP         | 3,813          |
| TENNANT CO                    | 660            |
| TERADATA CORP                 | 3,633          |
| TERADYNE INC                  | 3,048          |
| TEREX CORP                    | 2,398          |
| TESLA INC                     | 12,970         |
| TESLA INC                     | 48,503         |
| TETRA TECHNOLOGIES INC        | 1,886          |
| TEXAS CAPITAL BANCSHARES INC  | 1,763          |
| TEXAS INSTRUMENTS INC         | 17,584         |
| TEXAS ROADHOUSE INC           | 2,362          |
| TEXTRON INC                   | 4,098          |

***Teachers' Retirement System of the State of Kentucky***  
***Health Insurance Trust Holdings***  
***December 31, 2023***

**Domestic & International Equities**

| Description                | Shares / Units |
|----------------------------|----------------|
| THE CHEFS'S WAREHOUSE INC  | 1,212          |
| THE ENSIGN GROUP INC       | 1,970          |
| THE GREENBRIER COS INC     | 1,159          |
| THE ODP CORP               | 1,189          |
| THE SIMPLY GOOD FOODS CO   | 3,039          |
| THE ST. JOE COMPANY        | 1,216          |
| THE TRADE DESK             | 60,373         |
| THERMO ELECTRON CORP       | 7,454          |
| THOR INDUSTRIES INC        | 1,928          |
| THRYV HLDGS INC            | 1,090          |
| TIMKEN CO                  | 2,364          |
| TIMKENSTEEL CORP           | 1,465          |
| TITAN INTERNATIONAL INC    | 1,812          |
| TJX COS INC                | 22,387         |
| TKO GROUP HOLDINGS INC     | 1,529          |
| TOLL BROTHERS INC          | 3,779          |
| TOMPKINS FINANCIAL CORP    | 427            |
| TOOTSIE ROLL INDUSTRIES    | 650            |
| TOPBUILD CORP              | 1,143          |
| TORO CO                    | 3,700          |
| TRACTOR SUPPLY CO          | 2,126          |
| TRANE TECHNOLOGIES PLC     | 4,457          |
| TRANSDIGM GROUP INC        | 986            |
| TRAVEL + LEISURE CO        | 2,965          |
| TRAVELERS COS INC/THE      | 4,572          |
| TREEHOUSE FOODS INC        | 1,796          |
| TREX CO INC                | 3,891          |
| TRI POINTE HOMES, INC.     | 3,621          |
| TRIMBLE NAVIGATION LIMITED | 4,764          |
| TRINITY INDUSTRIES         | 2,921          |
| TRIPADVISOR INC            | 3,687          |
| TRIUMPH BANCORP INC        | 818            |
| TRIUMPH GROUP INC          | 2,315          |
| TRUEBLUE INC               | 1,163          |
| TRUIST FINANCIAL CORP      | 25,384         |
| TRUPANION INC              | 1,248          |

***Teachers' Retirement System of the State of Kentucky***  
***Health Insurance Trust Holdings***  
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**Domestic & International Equities**

| Description                  | Shares / Units |
|------------------------------|----------------|
| TRUSTCO BANK CORP            | 680            |
| TRUSTMARK CORP               | 2,179          |
| TTEC HLDGS INC               | 672            |
| TTM TECHNOLOGIES INC         | 3,640          |
| TWILIO INC                   | 14,604         |
| TWO HARBORS INVESTMENT CORP  | 3,056          |
| TYLER TECHNOLOGIES INC       | 781            |
| TYSON FOODS INC CL A         | 5,558          |
| U.S. SILCA HOLDINGS INC      | 2,692          |
| UDR INC                      | 5,699          |
| UFP INDUSTRIES INC           | 2,083          |
| UFP TECHNOLOGIES INC         | 240            |
| UGI CORP                     | 7,403          |
| ULTA BEAUTY INC              | 986            |
| ULTRA CLEAN HLDS INC         | 1,617          |
| UMB FINANCIAL CORP           | 1,536          |
| UNDER ARMOUR INC             | 7,079          |
| UNDER ARMOUR INC CL A        | 6,673          |
| UNIFIRST CORP/MA             | 536            |
| UNION PACIFIC CORP           | 11,962         |
| UNITED BANKSHARES INC        | 4,760          |
| UNITED COMMUNITY BANKS       | 3,778          |
| UNITED CONTL HLDGS INC       | 6,224          |
| UNITED FIRE GROUP INC        | 771            |
| UNITED NATURAL FOOD INC      | 2,076          |
| UNITED PARCEL SERVICE CL B   | 13,998         |
| UNITED RENTALS INC           | 1,357          |
| UNITED STATES STEEL CORP     | 8,381          |
| UNITED THERAPEUTICS CORP     | 1,609          |
| UNITEDHEALTH GROUP INC       | 17,879         |
| UNITI GROUP INC              | 8,455          |
| UNITIL CORP                  | 570            |
| UNIVERSAL CORP VA            | 875            |
| UNIVERSAL DISPLAY CORP       | 1,536          |
| UNIVERSAL HEALTH REALTY INCO | 429            |
| UNIVERSAL HEALTH SERVICES-B  | 1,267          |



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**Domestic & International Equities**

| Description                | Shares / Units |
|----------------------------|----------------|
| UNUM GROUP                 | 6,655          |
| URAN EDGE PROPERTIES       | 4,185          |
| URBAN OUTFITTERS INC       | 2,145          |
| US BANCORP                 | 25,781         |
| US FOODS HLDG CORP         | 7,113          |
| US PHYSICAL THERAPY INC    | 434            |
| USANA HEALTH SCIENCES INC  | 396            |
| VAIL RESORTS INC           | 1,350          |
| VALARIS LTD. COMMON STOCK  | 1,872          |
| VALERO ENERGY CORP         | 7,774          |
| VALLEY NATIONAL BANCORP    | 14,860         |
| VALMONT INDUSTRIES INC     | 754            |
| VALVOLINE INC              | 3,613          |
| VAREX IMAGING CORP         | 1,420          |
| VECTOR GROUP LTD           | 4,688          |
| VEECO INSTRUMENTS INC      | 1,832          |
| VENTAS INC                 | 7,620          |
| VERALTO CORP               | 4,111          |
| VERICEL CORP               | 1,680          |
| VERIS RESIDENTIAL, INC.    | 2,822          |
| VERISIGN INC               | 1,805          |
| VERISK ANALYTICS INC       | 3,009          |
| VERITEX HOLDINGS INC       | 1,923          |
| VERIZON COMMUNICATIONS     | 80,047         |
| VERRA MOBILITY CORP        | 4,930          |
| VERTEX PHARMACEUTICALS INC | 4,866          |
| VESTIS CORP                | 4,586          |
| VF CORP                    | 6,147          |
| VIACOMCBS INC              | 11,590         |
| VIAD CORP                  | 733            |
| VIASAT INC                 | 2,818          |
| VIATRIS INC                | 23,104         |
| VIAVI SOLUTIONS INC        | 8,118          |
| VICI PPTYS INC             | 18,353         |
| VICOR CORP                 | 782            |
| VICTORIAS SECRET AND CO    | 2,937          |

***Teachers' Retirement System of the State of Kentucky***  
***Health Insurance Trust Holdings***  
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**Domestic & International Equities**

| Description                  | Shares / Units |
|------------------------------|----------------|
| VIR BIOTECHNOLOGY INC        | 2,694          |
| VIRTUS INVESTMENT PARTNERS I | 242            |
| VISA INC                     | 31,378         |
| VISHAY INTERTECHNOLOGY INC   | 4,622          |
| VISTA OUTDOOR INC            | 2,013          |
| VISTEON CORP                 | 994            |
| VISTRA CORP                  | 12,200         |
| VONTIER CORP                 | 5,578          |
| VORNADO REALTY TRUST         | 5,657          |
| VOYA FINL INC                | 3,465          |
| VULCAN MATERIALS CO          | 2,523          |
| WABASH NATIONAL CORP         | 1,729          |
| WABTEC CORP                  | 3,470          |
| WALGREENS BOOTS ALLIANCE INC | 13,665         |
| WALKER & DUNLOP INC          | 1,094          |
| WAL-MART STORES INC          | 26,755         |
| WARNER BROS DISCOVERY INC    | 42,098         |
| WARRIOR MET COAL INC         | 1,840          |
| WASHINGTON FEDERAL INC       | 2,435          |
| WASHINGTON REIT              | 3,114          |
| WASTE MANAGEMENT INC         | 7,274          |
| WATERS CORP                  | 1,139          |
| WATSCO INC                   | 3,445          |
| WATSCO INC                   | 1,173          |
| WATTS WATER TECHNOLOGIES INC | 965            |
| WAYFAIR INC                  | 16,778         |
| WD-40 CO                     | 446            |
| WEATHERFORD INTL PLC         | 2,500          |
| WEBSTER FINANCIAL CORP       | 6,216          |
| WEC ENERGY GROUP INC         | 6,006          |
| WELLS FARGO & CO             | 72,299         |
| WELLTOWER INC                | 8,645          |
| WENDY'S CO                   | 6,024          |
| WERNER ENTERPRISES INC       | 2,083          |
| WESCO INTERNATIONAL INC      | 1,500          |
| WEST PHARMACEUTICAL SERVICES | 1,408          |

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

| Description                  | Shares / Units |
|------------------------------|----------------|
| WESTAMERICA BANCORPORATION   | 958            |
| WESTERN DIGITAL CORP         | 5,968          |
| WESTERN UNION CO             | 13,641         |
| WESTLAKE CHEMICALS           | 1,254          |
| WESTROCK CO                  | 4,854          |
| WEX INC                      | 1,563          |
| WEYERHAEUSER CORP            | 14,190         |
| WHIRLPOOL CORP               | 1,063          |
| WHITESTONE REIT              | 1,652          |
| WILEY (JOHN) & SONS CL A     | 1,518          |
| WILLIAMS COS                 | 23,220         |
| WILLIAMS SONOMA INC          | 2,431          |
| WILLIS TOWERS                | 2,113          |
| WINGSTOP INC                 | 1,055          |
| WINNEBAGO INDUSTRIES INC     | 1,130          |
| WINTRUST FINANCIAL CORP      | 2,145          |
| WISDOMTREE INVESTMENTS INC   | 3,970          |
| WK KELLOGG CO                | 1,207          |
| WOLFSPEED, INC               | 4,374          |
| WOLVERINE WORLD WIDE INC     | 2,804          |
| WOODWARD INC                 | 2,128          |
| WORKDAY INC                  | 7,450          |
| WORLD ACCEPTANCE CORP        | 128            |
| WORLD FUEL SERVICES CORP     | 2,205          |
| WORTHINGTON INDUSTRIES       | 1,067          |
| WORTHINGTON STEEL INC        | 1,067          |
| WSFS FINANCIAL CORP          | 2,262          |
| WYNDHAM HOTELS & RESORTS INC | 3,193          |
| WYNN RESORTS LTD             | 2,010          |
| XCEL ENERGY INC              | 10,374         |
| XENCOR INC                   | 2,126          |
| XENIA HOTELS & RESORTS INC   | 4,074          |
| XEROX HOLDINGS CORP          | 3,957          |
| XPEL INC                     | 698            |
| XPERI INC                    | 1,483          |
| XPO LOGISTICS INC            | 4,064          |

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

| <b>Description</b>           | <b>Shares / Units</b> |
|------------------------------|-----------------------|
| XYLEM INC                    | 3,432                 |
| YELP INC                     | 2,502                 |
| YETI HOLDINGS INC            | 12,285                |
| YETI HOLDINGS INC            | 3,047                 |
| YUM BRANDS INC               | 5,430                 |
| ZEBRA TECHNOLOGIES CORP CL A | 998                   |
| ZIFF DAVIS INC               | 1,667                 |
| ZIMMER BIOMET HOLDINGS INC   | 3,995                 |
| ZIONS BANCORPORATION         | 2,881                 |
| ZOETIS INC                   | 8,965                 |
| ZOOMINFO TECHNOLOGIES INC    | 9,100                 |

***Teachers' Retirement System of the State of Kentucky***  
***Health Insurance Trust Holdings***  
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**Fixed Income**

| Description                  | Par Amount |
|------------------------------|------------|
| ACTIVISION BLIZZARD          | 1,000,000  |
| ALIBABA                      | 1,000,000  |
| ALPHABET INC                 | 1,000,000  |
| AMAZON.COM                   | 3,000,000  |
| AMAZON.COM INC               | 1,000,000  |
| AMERICAN EXPRESS CO          | 500,000    |
| AMERICAN EXPRESS CO          | 1,000,000  |
| AMERSON ORCHARD GTOWN KY     | 2,581,300  |
| AON CORP                     | 1,000,000  |
| APPLE INC                    | 1,000,000  |
| APPLE INC                    | 2,000,000  |
| APPLIED MATERIAL             | 1,000,000  |
| BERKSHIRE HATHAWAY           | 1,000,000  |
| BERKSHIRE HATHAWAY           | 2,000,000  |
| BERKSHIRE HATHAWAY ENERGY    | 2,000,000  |
| BERKSHIRE HATHAWAY ENERGY    | 2,000,000  |
| BMW US CAPITAL LLC           | 1,500,000  |
| BMW US CAPITAL               | 3,000,000  |
| BROWN-FORMAN CORP            | 1,425,000  |
| CALIFORNIA MUNI FIN AUTH-FBI | 1,440,000  |
| CHARLES SCHWAB CORP          | 1,000,000  |
| CHARLES SCHWAB CORP          | 1,000,000  |
| COCA COLA BOTTL CO           | 2,000,000  |
| COCA-COLA CO                 | 2,000,000  |
| COCA-COLA CO                 | 2,310,000  |
| COSTCO WHOLESALE CORP        | 1,000,000  |
| COUNTY OF OLDHAM KY          | 550,000    |
| ECOLAB INC                   | 1,000,000  |
| ELI LILLY & CO               | 472,000    |
| EXXON MOBIL                  | 2,000,000  |
| FAYETTE CO. KY SCH DIST FIN  | 1,290,000  |
| FEDERAL FARM CREDIT BANK     | 2,000,000  |
| FEDERAL FARM CREDIT BANK     | 1,000,000  |
| FEDERAL FARM CREDIT BANK     | 1,000,000  |
| FEDERAL HOME LOAN BANK       | 2,000,000  |
| FEDERAL HOME LOAN BANK       | 2,000,000  |

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

| Description                  | Par Amount |
|------------------------------|------------|
| FEDERAL HOME LOAN BANK       | 2,000,000  |
| FIDELITY NATL FINANCIAL      | 2,000,000  |
| FN BL5028                    | 924,218    |
| GATX CORP                    | 400,000    |
| GEORGIA-PACIFIC LLC          | 2,000,000  |
| GNR 2023-148 KV              | 986,873    |
| GOLDMAN SACHS                | 1,000,000  |
| GOLDMAN SACHS GROUP INC      | 2,000,000  |
| HERSHEY COMPANY              | 1,000,000  |
| HOME DEPOT INC               | 2,000,000  |
| HOME DEPOT INC.              | 1,500,000  |
| JOHNSON & JOHNSON            | 1,000,000  |
| JOHNSON & JOHNSON            | 1,000,000  |
| JOHNSON & JOHNSON            | 1,145,000  |
| JP MORGAN CHASE              | 2,000,000  |
| KEURIG DR PEPPER INC         | 1,000,000  |
| KROGER CO                    | 1,000,000  |
| KROGER CO                    | 1,000,000  |
| LABORATORY CORP OF AMERICA   | 1,000,000  |
| LEGGETT & PLATT INC          | 1,500,000  |
| LEXINGTON FAYETTE COUNTY     | 1,000,000  |
| LEXINGTON-FAYETTE            | 1,615,000  |
| LOWE'S COS INC               | 1,684,000  |
| MARKEL CORP                  | 1,000,000  |
| MCDONALD'S CORP              | 2,000,000  |
| MCDONALD'S CORP              | 1,500,000  |
| MERCEDES-BENZ FIN            | 2,000,000  |
| MERCEDES-BENZ FIN NA         | 1,500,000  |
| MERCK & CO INC               | 1,000,000  |
| NATIONAL RURAL UTIL CORP     | 1,468,000  |
| NEW YORK LIFE GLOBAL         | 1,418,000  |
| NEW YORK LIFE GLOBAL FUNDING | 2,000,000  |
| NORTHROP GRUMMAN CORP        | 1,000,000  |
| NYC TRANSITIONAL FIN         | 2,500,000  |
| ORACLE CORP                  | 1,000,000  |
| ORACLE CORP                  | 2,000,000  |

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

| Description              | Par Amount |
|--------------------------|------------|
| PEPSICO INC              | 2,000,000  |
| PFIZER INC               | 1,000,000  |
| PPG INDUSTRIES           | 2,000,000  |
| PROCTER & GAMBLE CO      | 1,000,000  |
| ROCHE HOLDINGS           | 2,000,000  |
| STRYKER CORP             | 1,000,000  |
| STRYKER CORP             | 1,000,000  |
| STRYKER CORP             | 1,000,000  |
| TEXAS INSTRUMENTS INC    | 500,000    |
| TOWNLEY PARK LEX KY      | 1,225,000  |
| TOYOTA MOTOR CREDIT      | 2,000,000  |
| TOYOTA MOTOR CREDIT CORP | 1,828,000  |
| TOYOTA MOTOR CREDIT CORP | 2,000,000  |
| TOYOTA MOTOR CREDIT CORP | 2,000,000  |
| U S TREASURY             | 2,000,000  |
| U S TREASURY             | 5,000,000  |
| UNITED PARCEL SERVICE    | 773,000    |
| UNITED PARCEL SERVICE    | 1,000,000  |
| UNITEDHEALTH GROUP INC   | 500,000    |
| UNIVERSITY OF KENTUCKY   | 445,000    |
| US BANCORP               | 1,000,000  |
| US TREASURY              | 2,000,000  |
| US TREASURY BOND         | 1,000,000  |
| US TREASURY N/B          | 1,500,000  |
| US TREASURY N/B          | 3,750,000  |
| US TREASURY N/B          | 1,000,000  |
| US TREASURY N/B          | 2,000,000  |
| US TREASURY N/B          | 1,000,000  |
| US TREASURY N/B          | 15,000,000 |
| US TREASURY N/B          | 7,000,000  |
| US TREASURY N/B          | 2,000,000  |
| US TREASURY N/B          | 2,000,000  |
| US TREASURY N/B          | 2,000,000  |
| US TREASURY N/B          | 1,000,000  |
| USAA CAPITAL CORP        | 1,900,000  |
| USAA CAPITAL CORP        | 1,825,000  |

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

| <b>Description</b>           | <b>Par Amount</b> |
|------------------------------|-------------------|
| VETERNAL AFFAIRS MUNI        | 1,940,000         |
| VISA INC                     | 2,000,000         |
| VISA INC.                    | 1,000,000         |
| WALMART INC                  | 2,000,000         |
| WESTERN & SOUTHERN INSURANCE | 500,000           |
| WESTERN & SOUTHERN LIFE      | 2,000,000         |



***Teachers' Retirement System of the State of Kentucky  
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**Additional Categories**

| Description                      | Capital Contributed |
|----------------------------------|---------------------|
| DEERPATH DIRECT LENDING          | 19,048,469          |
| HIGHBRIDGE SPECIALTY III MED     | 145,194             |
| ISHARES TR                       | 79,650              |
| MARATHON EUROPEAN CREDIT II      | 22,842              |
| MED FT WASHINGTON HIYD BOND FUND | 70,695,695          |
| MED MARATHON ECO III             | 5,424,845           |
| MED. LORD ABBET SECURITIES       | 54,302,024          |
| MEDICAL - COLUMBIA SECURITIE     | 68,488,787          |
| MEDICAL - MARATHON CREDIT FU     | 103,219,797         |
| MEDICAL - SHENKMAN SECURITIE     | 81,007,124          |
| MEDICAL INS. OAKTREE EURO CS     | 3,842,060           |
| MEDICAL OAKTREE OPP XB           | 10,050,216          |
| MONROE CAPITAL CREDIT            | 11,994,500          |
| SPDR SER TR T                    | 5,201               |

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**Alternative Investments**

| Description                  | Capital Contributed |
|------------------------------|---------------------|
| ACTIS GLOBAL IV MEDICAL TRUS | 2,775,719           |
| ALPINVEST CO-INV VIII        | 8,220,950           |
| APAX CREDIT OPP              | 905,752             |
| APAX DIGITAL II              | 867,024             |
| APAX IX MEDICAL              | 2,096,971           |
| APAX X MEDICAL               | 7,266,637           |
| AUDAX MEZZ V-A               | 1,206,863           |
| AUDAX PRIVATE EQUITY V - MED | 4,586               |
| BAILLIE GIFFORD PRIVATE II   | 2,692,404           |
| CARLYLE PARTNERS VIII        | 4,220,839           |
| CARLYLE R&S ENERGY           | 7,650,202           |
| CARLYLE R&S ENERGY II        | 1,037,421           |
| FORT WASHINGTON PE OPP. III  | 1,170,304           |
| FT WASHINGTON IV-K MED       | 3,501,038           |
| FT WASHINGTON SMALL MARKET I | 1,571,629           |
| FT WASHINGTON X              | 3,422,389           |
| FT WASHINGTON XI             | 1,349,976           |
| FTWASHINGTONOPP IV           | 3,273,131           |
| KKR AMERICAS XII             | 5,654,308           |
| KKR HEALTH II                | 1,188,507           |
| LANDMARK EQUITY XVII         | 1,313,848           |
| LANDMARK XV - MEDICAL        | 852,032             |
| LEXINGTON CAPITAL PARTNERS X | 1,288,539           |
| MED ALPINVEST SECONDARIES VI | 5,011,285           |
| MED CARLYLE EURO V           | 5,416,901           |
| MED FT WASHINGTON X-S        | 2,981,606           |
| MED INS. CARLYLE ASIA PARTNE | 6,357,071           |
| MED KKR EURO FUND V          | 4,037,739           |
| MED OAKTREE EURO PRINCIPAL F | 4,146,807           |
| MED OAKTREE MEZZANINE FUND V | 3,020,421           |
| MED. LANDMARK PE XVI         | 3,921,922           |
| MEDICAL - FT. WAHSINGTON VII | 1,332,490           |
| MEDICAL INS. APAX DIGITAL FU | 6,476,497           |
| MEDICAL INS. CARLYLE EUROPEA | 1,356,524           |
| MEDICAL INS. KKR EUROPEAN IV | 3,553,967           |
| MEDICAL LEXINGTON CAPITAL PA | 3,562,996           |

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

| <b>Description</b>           | <b>Capital Contributed</b> |
|------------------------------|----------------------------|
| MEDICAL-FORT WASHINGTON VIII | 5,272,817                  |
| MEDICAL-FT. WASHINGTON IX    | 8,283,319                  |
| MEDICAL-FT. WASHINGTON IX-K  | 7,966,111                  |
| NATURAL RESOURCES XII MEDICA | 3,714,866                  |
| NGP ETP IV                   | 1,162,254                  |
| NGP NATURAL RESOURCES XI MED | 2,791,036                  |
| NGP XIII                     | 492,647                    |
| OAKTREE EUROPEAN PRIN. IV ME | 7,787,079                  |
| RIVERSTONE VI MEDICAL        | 4,509,482                  |
| SILVER LAKE ALPINE II        | 4,443,038                  |

***Teachers' Retirement System of the State of Kentucky  
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**Real Estate**

| Description                  | Par Amount |
|------------------------------|------------|
| AG NET LEASE IV              | 8,341,159  |
| AG REALTY VALUE XI           | 1,709,519  |
| BLACKSTONE X                 | 392,643    |
| CARLYLE PROPERTY INVESTORS M | 10,967,246 |
| CARLYLE RE IX                | 2,665,324  |
| CARLYLE REALTY VIII MEDICAL  | 2,494,446  |
| LANDMARK REAL ESTATE VII     | 2,057,496  |
| MED BLACKSTONE IX            | 3,794,707  |
| MED CARLYLE CPI 3.31.21      | 9,986,817  |
| MED ROCKWOOD REAL ESTATE XI  | 11,288,928 |
| MED TA REALTY ASSOC XII      | 9,409,277  |
| MEDICAL - CARLYLE REALTY VII | 1,472,634  |
| MEDICAL INS. BLACKSTONE RE V | 4,736,819  |
| MEDICAL LANDMARK RE VIII     | 5,273,542  |
| MEDICAL PRISA LP             | 14,092,369 |
| MEDICAL ROCKWOOD RE XII      | 201,422    |
| ROCKWOOD FUND X              | 5,291,138  |
| TA CORE REALTY FUND MEDICAL  | 28,376,021 |
| TA REALTY XI - MEDICAL INSUR | 719,097    |
| TA REALTY XIII               | 2,209,203  |

***Teachers' Retirement System of the State of Kentucky  
Health Insurance Trust Holdings  
December 31, 2023***

**Cash/Cash Equivalents**

| <b>Description</b>          | <b>Par Amount</b> |
|-----------------------------|-------------------|
| CASH - CASH MGMT SECURITIES | 46                |
| CASH POOL UNITS             | 191,458,172       |