

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

Domestic & International Equities

Description	Shares / Units
10X GENOMICS INC	58,961
3D SYSTEMS CORP	35,800
3M CO	36,925
A O SMITH	8,340
A10 NETWORKS INC COMMON STOC	19,143
AAON INC	17,763
AAR CORP	10,196
ABBOTT LABS	116,125
ABBOTT LABS	104,016
ABBVIE INC	118,232
ABBVIE INC	1
ABBVIE INC	155,960
ABBVIE INC	58,858
ABERCROMBIE & FITCH CO CL A	14,592
ABM INDUSTRIES INC	19,316
ACADEMY SPORTS AND OUTDOORS	24,566
ACADIA HEALTHCARE CO INC	26,499
ACADIA REALTY TRUST	27,348
ACCENTURE PLC	42,145
ACCENTURE PLC	28,703
ACI WORLDWIDE INC	33,991
ACUITY BRANDS INC	9,336
ADAPTHEALTH CORP	22,103
ADDUS HOMECARE CORP	4,654
ADEIA INC	30,200
ADIENT PLC	28,307
ADOBE SYSTEMS INC	30,520
ADOBE SYSTEMS INC	37,092
ADOBE SYSTEMS INC	17,410
ADTALEM GLOBAL ED INC	12,989
ADTRAN HOLDINGS INC	20,306
ADVANCE AUTO PARTS	16,800
ADVANCED DRAINAGE SYSTEM INC	18,218
ADVANCED ENERGY INDUSTRIES I	10,835
ADVANCED MICRO DEVICES	108,268
ADVANCED MICRO DEVICES	121,329

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

Domestic & International Equities

Description	Shares / Units
ADVANCED MICRO DEVICES	60,073
ADVANSIX INC	8,035
AECOM	41,027
AERCAP HOLDINGS NV	248,760
AEROVIRONMENT INC	7,212
AES CORP	44,823
AFFILIATED MANAGERS GROUP	10,751
AFFIRM HLDGS INC	130,731
AFLAC INC	36,177
AGCO CORP	17,737
AGILENT TECHNOLOGIES INC A	19,781
AGILITI INC COMMON STOCK	10,174
AGILYSYS INC	5,800
AGILYSYS INC	16,552
AGREE REALTY CORP	26,852
AIR PRODUCTS AND CHEMICALS	14,839
AIRBNB INC	28,542
AKAMAI TECHNOLOGIES INC	10,173
AKAMAI TECHNOLOGIES INC	188,000
AKERO THERA INC	21,931
ALARM.COM HLDS INC	14,378
ALARM.COM HLDS INC	22,878
ALASKA AIR GROUP INC	24,608
ALBANY INTERNATIONAL CORP CL	8,987
ALBERMARLE CORP	7,867
ALCOA CORP ORP	52,631
ALEXANDER & BALDWIN INC	19,900
ALEXANDRIA REAL ESTATE EQUIT	10,441
ALIBABA GROUP HLDG LTD	117,990
ALIGN TECHNOLOGY INC	4,869
ALKERMES PLC	35,800
ALKERMES PLC	108,600
ALKERMES PLC	30,954
ALLEGHENY TECHNOLOGIES INC	37,501
ALLEGiant TRAVEL CO	4,477
ALLEGION PUB LTD CO	5,877

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

Domestic & International Equities

Description	Shares / Units
ALLEGRO MICROSYSTEMS INC COM	20,300
ALLETE INC	17,579
ALLETE INC	21,981
ALLIANT ENERGY CORP	16,920
ALLSCRIPTS HEALTHCARE SOLUTI	32,030
ALLSTATE CORP	17,533
ALLSTATE CORP	123,452
ALLY FINANCIAL INC. COMMON S	76,300
ALMO GROUP INC	2,892
ALNYLAM PHARMACEUTICALS INC	25,843
ALPHA & OMEGA SEMICONDUCTOR	6,438
ALPHA METALLURGICAL RESOURCE	3,100
ALPHABET INC/CA	338,162
ALPHABET INC/CA	397,541
ALPHABET INC/CA	329,835
ALPHABET INC/CA	234,808
ALPHABET INC/CA	101,600
ALPHABET INC/CA	245,944
ALPHABET INC/CA	55,277
ALPHABET INC/CA	263,290
ALTAIR ENGNR INC	21,478
ALTRIA GROUP INC	118,772
ALTRIA GROUP INC	494,500
AMANDA HOFFLER PROPERTIES IN	19,573
AMAZON.COM INC	608,587
AMAZON.COM INC	484,414
AMAZON.COM INC	229,798
AMAZON.COM INC	278,225
AMAZON.COM INC	158,204
AMBAC FINANCIAL GROUP INC	10,700
AMC NETWORKS INC	8,400
AMCOR PLC	98,440
AMDOCS LTD	179,750
AMEDISYS INC	9,775
AMEREN CORP	17,600
AMERICA MOVIL ADR	518,300

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

Domestic & International Equities

Description	Shares / Units
AMERICAN AIRLS GROUP INC	43,717
AMERICAN ASSETS TRUST	14,094
AMERICAN AXLE & MANUFACTURE	32,336
AMERICAN EAGLE OUTFITTERS IN	54,151
AMERICAN ELECTRIC POWER	34,476
AMERICAN ELECTRIC POWER	72,776
AMERICAN EQUITY INVESTMENT L	20,515
AMERICAN EXPRESS CO	38,961
AMERICAN EXPRESS CO	134,970
AMERICAN EXPRESS CO	52,710
AMERICAN FINANCIAL GROUP INC	20,253
AMERICAN INTERNATIONAL GROUP	47,630
AMERICAN STATES WATER CO	10,299
AMERICAN TOWER CORPORATION	31,236
AMERICAN TOWER CORPORATION	74,854
AMERICAN WATER WORKS CO	13,042
AMERICAN WOODMARK CORP	5,388
AMERICA'S CAR-MART INC	1,800
AMERIPRISE FINANCIAL INC	6,869
AMERIPRISE FINANCIAL INC	95,270
AMERIPRISE FINANCIAL INC	39,543
AMERIS BANCORP	18,816
AMERIS BANCORP	54,546
AMERISAFE INC	5,480
AMERISAFE INC	21,951
AMERISOURCEBERGEN CORP	11,162
AMETEK INC	15,436
AMETEK INC	100,139
AMETEK INC	67,316
AMGEN INC	35,824
AMGEN INC	91,330
AMICUS THERA INC	83,020
AMKOR TECHNOLOGY INC	30,755
AMN HEALTHCARE SERVICES INC	12,489
AMPHASTAR PHARMACEUTICALS IN	10,331
AMPHENOL CORP CL A	39,896

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

Domestic & International Equities

Description	Shares / Units
AMPHENOL CORP CL A	145,492
ANALOG DEVICES	33,565
ANDERSONS INC	8,800
ANI PHARMACEUTICALS INC	3,463
ANNALY CAPITAL MANAGEMENT IN	151,033
ANSYS INC	5,808
ANTERO MIDSTREAM CORP	102,904
ANTERO RESOURCES CORPORATION	81,551
AON PLC	13,553
AON PLC	29,200
APA CORP	20,590
APA CORP	503,100
APA CORP	274,105
APARTMENT INCOME REIT CORP	43,552
APARTMENT INCOME REIT CORP	0
APOGEE ENTERPRISES INC	6,411
APOGEE THERA INC	22,248
APOLLO COMMERCIAL REAL ESTAT	37,269
APOLLO GLOBAL MANAGEMENT INC	170,000
APOLLO MEDICAL COMMON STOCK	11,100
APPLE HOSPITALITY REIT INC C	57,400
APPLE INC	984,019
APPLE INC	510,648
APPLE INC	266,969
APPLIED INDUSTRIAL TECHNOLOG	10,978
APPLIED INDUSTRIAL TECHNOLOG	14,189
APPLIED MATERIALS INC	56,225
APPLIED MATERIALS INC	103,426
APTARGROUP INC	19,036
APTIV PLC	18,942
APTIV PLC	141,066
ARAMARK	75,807
ARBOR REALTY TRUST INC	51,000
ARCBEST CORP	7,083
ARCELORMITTAL SA LUXEMBOURG	131,100
ARCH CAPITAL GROUP	25,000

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

Domestic & International Equities

Description	Shares / Units
ARCH CAPITAL GROUP LTD. COMM	81,650
ARCHER-DANIELS MIDLAND	35,812
ARCHROCK INC	36,559
ARCOSA INC	14,100
ARCUS BIOSCIENCES INC. COMMO	14,100
ARISTA NETWORKS INC	16,800
ARISTA NETWORKS INC	27,082
ARLO TECHNOLOGIES INC	20,223
ARMOUR RESIDENTIAL REIT INC	11,417
ARMSTRONG WORLD INDS NEW	4,915
ARROW ELECTRONICS INC	17,535
ARROWHEAD PHARMACEUTICALS IN	31,195
ARTHUR J GALLAGHER & CO	14,401
ARTISAN PARTNERS ASSET MANAG	19,500
ASBURY AUTOMOTIVE GROUP INC	6,395
ASCENT GLOBAL LOGISTICS INC	164
ASGN INC	15,214
ASHLAND GLOBAL HLDGS INC	14,770
ASHTEAD GROUP PLC	55,960
ASML HOLDINGS NV	18,012
ASPEN TECHNOLOGY INC	8,892
ASSOCIATED BANC CORP	46,198
ASSOCIATED BANC CORP	67,185
ASSURANT INC	3,550
ASSURED GUARANTY LTD	17,886
ASTEC INDUSTRIES INC	6,583
ASTRAZENECA PLC ADR	263,048
ASTRAZENECA PLC ADR	255,890
AT&T INC	478,529
ATLANTIC UNION BANKSHARES CO	23,000
ATLANTIC UNION BANKSHARES CO	40,262
ATMOS ENERGY CORP	9,941
ATN INTL INC	3,107
AUTODESK INC	14,322
AUTOLIV INC	22,650
AUTOMATIC DATA PROCESSING IN	27,551

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

Domestic & International Equities

Description	Shares / Units
AUTONATION INC	8,643
AUTOZONE INC	1,332
AUTOZONE INC	7,920
AUTOZONE INC	9,640
AUTOZONE INC	2,915
AVALONBAY COMMUNITIES INC	9,508
AVALONBAY COMMUNITIES INC	33,554
AVANOS MED INC	13,800
AVANTOR INC	525,706
AVERY DENNISON CORP	5,394
AVERY DENNISON CORP	35,400
AVIENT CORP	26,472
AVIS BUDGET GROUP INC	7,520
AVISTA CORP	21,104
AVNET INC	28,467
AXA ADR	541,690
AXALTA COATING SYSTEMS LIMIT	64,967
AXALTA COATING SYSTEMS LTD	62,810
AXCELIS TECHNOLOGIES INC	9,524
AXCELIS TECHNOLOGIES INC	5,016
AXON ENTERPRISE INC	4,793
AXOS FINANCIAL INC	14,479
AZEK CO INC/THE	55,209
AZZ INC	7,134
B&G FOODS INC	19,152
B. RILEY FINANCIAL INC	5,097
BADGER METER INC	8,265
BAE SYSTEMS PLC	213,000
BAIDU INC SPONSORED ADR A	81,510
BAILLIE GIFFORD INTL EAFE FU	93,418,334
BAKER HUGHES A GE CO	67,643
BAKER HUGHES A GE CO	582,200
BALCHEM CORP	9,352
BALL CORP	21,089
BANC OF CALIFORNIA INC	39,761
BANCFIRST CORP	5,100

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

Domestic & International Equities

Description	Shares / Units
BANCO BILBAO VIZCAYA ARGENTI	370,100
BANCO SANTANDER CENTRAL ADR	3,990,560
BANCORP INC DEL	16,351
BANK NEW YORK MELLON CORP	52,143
BANK OF AMERICA CORP	462,550
BANK OF AMERICA CORP	458,170
BANK OF AMERICA CORP	388,321
BANK OF HAWAII CORP	12,200
BANK OZK	32,702
BANKUNITED INC	22,527
BANNER CORP	9,867
BARCLAYS PLC	1,268,400
BARING ALL COUNTRY WORLD	4,100,743
BARNES GROUP INC	13,525
BASF AG ADR	383,710
BATH & BODY WORKS INC	15,320
BAXTER INTERNATIONAL INC	33,907
BAYERISCHE MOTOREN WERKE AG	87,000
BAYTEX ENERGY CORP	8,030
BECTON DICKINSON	19,428
BELDEN INC	12,743
BELLRING DISTRIBUTION	39,011
BENCHMARK ELECTRONIC INC	10,662
BERKLEY WR CORP	1
BERKLEY WR CORP	13,618
BERKSHIRE HATHAWAY CL B	121,960
BERKSHIRE HILLS BANCORP INC	13,200
BERRY GLOBAL GROUP INC COMMO	34,274
BEST BUY CO INC	13,075
BEST BUY CO INC	291,700
BEST BUY CO INC	117,800
BIGLARI HLDGS INC	1
BIO RAD LABS INC	1,528
BIO RAD LABS INC	28,044
BIOGEN INC	9,695
BIOLIFE SOLUTIONS COMMON STO	8,719

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

Domestic & International Equities

Description	Shares / Units
BIOMARIN PHARMACEUTICAL INC	163,798
BIO-TECHNE CORP	10,539
BJ'S RESTAURANTS INC	6,806
BJ'S WHOLESALE CLUB HLDGS IN	39,184
BLACK HILLS CORP	19,486
BLACK HILLS CORP	26,325
BLACK ROCK ACWI EX-US IMI	370,448,731
BLACKBAUD INC	13,304
BLACKBAUD INC	25,437
BLACKROCK INC	9,393
BLACKSTONE MORTGAGE TRUST, I	46,100
BLOCK H & R	45,354
BLOOMIN BRANDS INC	25,794
BLUEPRINT MEDICINES	15,300
BM TECHNOLOGIES INC	1,180
BNP PARIBAS	535,270
BOEING CO	37,833
BOISE CASCADE CO	11,377
BOISE CASCADE CO	18,629
BOOKING HLDGS INC	2,475
BOOT BARN HOLDINGS INC	8,100
BOOT BARN HOLDINGS INC	17,509
BORGWARNER INC	15,744
BORGWARNER INC	548,000
BOSTON BEER CO INC A	3,609
BOSTON BEER INC	2,949
BOSTON PROPERTIES INC	9,668
BOSTON SCIENTIFIC CORP	97,956
BOSTON SCIENTIFIC CORP	179,141
BOSTON SCIENTIFIC CORP	210,609
BOYD GAMING CORP	23,491
BP PLC ADR	371,650
BP PLC ADR	74,000
BRADY CORP	13,452
BRANDYWINE REALTY TRUST	53,100
BREAD FINANCIAL HOLDINGS INC	6,872

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

Domestic & International Equities

Description	Shares / Units
BREAD FINANCIAL HOLDINGS INC	7,528
BRIGHTHOUSE FINL INC	21,236
BRIGHTSPHERE INVESTMENT GROU	9,600
BRINKER INTERNATIONAL INC	12,880
BRINK'S CO (THE)	14,251
BRISTOL MYERS SQUIBB CO	139,593
BRISTOL MYERS SQUIBB CO	378,300
BRISTOW GROUP INC	6,567
BRITISH AMERICAN TOBACCO A	138,920
BRIXMOR PROPERTY GROUP INC	84,914
BROADCOM INC	27,694
BROADCOM INC	24,850
BROADCOM INC	24,200
BROADCOM INC	35,200
BROADCOM INC	7,158
BROADCOM INC	16,388
BROADRIDGE FINANCIAL SOLUTIO	7,896
BROOKFIELD PPTY PARTNERS L P	0
BROOKLINE BANCORP INC	22,070
BROOKS AUTOMATION INC	21,246
BROWN & BROWN INC	15,744
BROWN FORMAN INC	12,249
BRUKER CORP	28,866
BRUNSWICK CORP	21,074
BRUNSWICK CORP	126,023
BUCKLE INC	8,132
BUILDERS FIRSTSOURCE INC	22,241
BUILDERS FIRSTSOURCE INC	8,500
BUILDERS FIRSTSOURCE INC	38,777
BUMBLE INC	50,149
BUNGE GLOBAL SA	10,072
BUNGE GLOBAL SA	84,824
BURLINGTON STORES	7,404
BURLINGTON STORES INC	16,806
BWX TECHNOLOGIES INC	26,593
C H ROBINSON WORLDWIDE INC	7,792

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

Domestic & International Equities

Description	Shares / Units
CABLE ONE INC	1,500
CABOT CORP	17,209
CABOT CORP	29,406
CACI INTERNATIONAL INC	6,665
CACI INTERNATIONAL INC	4,021
CACTUS INC	57,794
CADENCE BANK	56,044
CADENCE BANK	98,453
CADENCE DESIGN SYSTEM INC	18,207
CADENCE DESIGN SYSTEM INC	29,546
CAESARS ENTERTAINMENT INC	14,430
CALAVO GROWERS INC	4,857
CALERES INC COM	11,011
CALIFORNIA RESOURCES CORPORA	20,300
CALIFORNIA WATER SERVICE GRO	15,704
CALIX NETWORKS INC COMMON ST	17,518
CALLAWAY GOLF CO	42,598
CALLON PETROLEUM CO	14,804
CALLON PETROLEUM CO	1
CAL-MAINE FOODS INC	10,583
CAMDEN PROPERTY TRUST	2,733
CAMDEN PROPERTY TRUST	7,143
CAMPBELL SOUP	13,152
CANADIAN NATL RY CO	71,380
CANADIAN PACIFIC RAILWAY LTD	0
CAPGEMINI S E	474,330
CAPITAL ONE FINANCIAL CORP	25,535
CAPRI HOLDINGS LTD	38,436
CARDINAL HEALTH INC	17,044
CARETRUST REIT INC	27,221
CARETRUST REIT INC	63,979
CARGURUS INC	27,600
CARLISLE COS INC	14,911
CARLYLE GROUP INC COMMON STO	74,500
CARMAX INC	10,596
CARNIVAL CORP	67,442

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

Domestic & International Equities

Description	Shares / Units
CARPENTER TECHNOLOGY	13,600
CARRIER GLOBAL CORP	56,026
CARS.COM INC	18,600
CARTERS INC	11,745
CASELLA WASTE SYS A	29,945
CASEY'S GENERAL STORES INC	10,806
CATALENT INC	12,095
CATALYST PHARMACEUTICALS INC	28,100
CATERPILLAR INC	34,123
CATHAY GENERAL BANCORP	22,498
CBOE HOLDINGS INC	7,033
CBRE GROUP INC	20,751
CCC INTELLIGENT	67,936
CCFNB BANCORP INC	36,500
CCH I LLC	6,786
CCH I LLC	25,662
CCH I LLC	45,600
CDW CORP	8,974
CDW CORP	87,000
CDW CORP	36,684
CELANESE CORP DEL	6,708
CELLDEX THERAPEUTICS	32,697
CELSIUS HLDGS INC	41,551
CENTENE CORP	36,280
CENTERPOINT ENERGY INC	42,257
CENTERSPACE	4,440
CENTRAL GARDEN & PET CO	8,200
CENTRAL GARDEN & PET CO CL A	4,737
CENTRAL PACIFIC FINANCIAL CO	7,888
CENTURY ALUMINUM CO	16,114
CENTURY COMMUNITIES INC	8,304
CENTURY COMNTY INC	20,288
CERENCE INC	12,700
CERIDIAN HCM HLDG INC	10,417
CERTARA INC	32,100
CEVA INC	5,419

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

Domestic & International Equities

Description	Shares / Units
CF INDUSTRIES HOLDINGS	12,922
CF INDUSTRIES HOLDINGS	177,816
CHAMPIONX CORP	58,257
CHARLES RIVER LABORATORIES	3,434
CHART INDUSTRIES INC	11,316
CHART INDUSTRIES INC	351
CHART INDUSTRIES INC	13,887
CHATHAM LODGING TRUST	14,166
CHEESECAKE FACTORY	14,013
CHEGG INC	55,245
CHEMED CORP	4,377
CHEMOURS COMPANY	46,618
CHESAPEAKE ENERGY CORP	32,245
CHESAPEAKE ENERGY CORP	0
CHESAPEAKE UTILITIES CORP	5,642
CHEVRON CORP	118,767
CHEVRON CORP	114,390
CHEWY INC	245,413
CHEWY INC	56,402
CHEWY INC	161,113
CHICO'S FAS INC	36,139
CHIPOTLE MEXICAN GRILL CL A	1,960
CHOICE HOTELS INTL INC	8,474
CHORD ENERGY CORP	15,725
CHORD ENERGY CORPORATION	11,752
CHUBB LIMITED	27,475
CHUBB LIMITED	31,000
CHUBB LIMITED	55,000
CHUBB LIMITED	47,495
CHUGAI PHARMACEUTICAL CO LTD	193,200
CHURCH & DWIGHT CO INC	16,454
CHURCHILL DOWNS INC	19,452
CHUY'S HOLDINGS INC	5,600
CIENA CORP	43,295
CIGNA CORP NEW	19,812
CIMAREX ENERGY CO	0

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

Domestic & International Equities

Description	Shares / Units
CINCINNATI FINANCIAL CORP	10,497
CINEMARK HOLDING INC	31,544
CINTAS CORP	5,788
CIRRUS LOGIC INC	17,496
CIRRUS LOGIC INC	19,853
CISCO SYSTEM INC	272,571
CITIGROUP INC	128,857
CITIZENS FINL GROUP INC	31,614
CITIZENS FINL GROUP INC	572,370
CITY HOLDING CO	4,458
CIVITAS RESOURCES INC	26,100
CLEAN HARBORS INC	14,602
CLEAN HARBORS INC	10,442
CLEARWATER PAPER CORP	4,841
CLEARWAY ENERGY INC CL C	34,300
CLEVELAND-CLIFFS INC	150,046
CLEVELAND-CLIFFS INC	3,233
CLOROX CO	8,279
CLOUDFLARE INC	132,079
CME GROUP INC	24,068
CMS ENERGY CORP	19,524
CNO FINANCIAL GROUP	37,083
CNX RESOURCES CORPORATION	55,178
CNX RESOURCES CORPORATION	311,044
COASTAL BANKING CO INC	2,465
COCA COLA CO	260,330
COCA-COLA BOTTLING CO	1,458
COGENT COMMUNICATIONS HOLDIN	12,100
COGNEX CORP	49,307
COGNIZANT TECH SOLUTIONS	33,782
COHERENT CORP	39,237
COHU INC	13,967
COLGATE PALMOLIVE CO	55,287
COLLEGIUM PHARMACEUTICAL INC	9,500
COLUMBIA BANKING SYSTEM INC	61,797
COLUMBIA SPORTSWEAR CO	10,824

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

Domestic & International Equities

Description	Shares / Units
COMCAST CORP CL A	275,231
COMCAST CORP CL A	256,739
COMERICA INC	8,823
COMFORT SYS USA INC	7,542
COMFORT SYSTEMS USA INC	10,900
COMMERCE BANCSHARES INC	34,768
COMMERCIAL METALS CO	34,422
COMMUNITY BANK SYSTEM INC	15,196
COMMUNITY HEALTHCARE TRUST I	5,700
COMMVault SYSTEMS INC	13,695
COMPAGNIE DE SAINT-GOBAIN	1,285,580
COMPASS MINERAL INTERNATIONA	9,800
COMSTOCK RESOURCES, INC. COM	27,100
CONAGRA BRANDS INC	31,953
CONCENTRIX CORP	13,093
CONCEPT THERAPEUTICS INC	27,561
CONMED CORP	8,804
CONOCOPHILLIPS	80,233
CONOCOPHILLIPS	170,650
CONOCOPHILLIPS	60,888
CONSENSUS CLOUD SOLUTIONS IN	5,088
CONSOL ENERGY INC NEW	1
CONSOL ENERGY INC NEW	9,465
CONSOLIDATED COMMUNICATIONS	21,899
CONSOLIDATED EDISON INC	23,091
CONSOLIDATED EDISON INC	113,351
CONSTELLATION BRANDS INC A	10,779
CONSTELLATION BRANDS INC A	41,285
CONSTELLATION ENERGY CORP	24,026
CONTRA ABIOMED INC	3,081
CONTRA ABIOMED INC	29,967
COOPER COS INC	3,314
COPART INC	58,130
CORE & MAIN INC CL A	34,989
CORE LABORATORIES LUXEMBOURG	13,723
CORECIVIC INC	32,100

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

Domestic & International Equities

Description	Shares / Units
CORNING INC	51,368
CORPORATE OFFICE PROPERTIES	34,385
CORSAIR GAMING INC COMMON ST	10,000
CORTEVA INC	47,530
CORVEL CORP	2,542
COSTAR GROUP INC	26,110
COSTAR GROUP INC	100,239
COSTCO WHOLESALE CORP	29,639
COSTCO WHOLESALE CORP	34,850
COSTCO WHOLESALE CORP	29,781
COTERRA ENERGY INC	50,769
COTY INC	105,843
COURSERA INC COMMON STOCK	259,517
COUSINS PROPERTIES INC	46,370
CRACKER BARREL OLD COUNTRY S	6,700
CRANE CO	13,735
CRANE HOLDINGS CO	14,539
CRH PLC	368,410
CRINETICS PHARM INC	40,603
CROCS INC	18,340
CROCS INC.	10,439
CROSS COUNTRY HEALTHCARE INC	10,462
CROWN CASTLE INTL CORP	29,059
CROWN HOLDINGS INC	34,905
CRYOLIFE INC	8,773
CSG SYSTEMS INTERNATIONAL IN	9,255
CSX CORP	134,147
CTS CORP	9,184
CUBESMART L.P. COMMON STOCK	64,625
CULLEN FROST BANKERS INC	18,657
CUMMINS INC	9,482
CUMMINS INC	103,000
CURTISS WRIGHT CORP	11,390
CURTISS WRIGHT CORP	7,069
CUSHMAN & WAKEFIELD PLC COMM	51,131
CUSTOMERS BANCORP INC	8,774

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

Domestic & International Equities

Description	Shares / Units
CVB FINANCIAL CORP	37,922
CVR ENERGY INC	8,900
CVS HEALTH CORPORATION	86,011
CVS HEALTH CORPORATION	157,000
CYTEK BIOSCIENCES	92,599
CYTEK BIOSCIENCES INC	23,500
CYTOKINETICS INC	27,194
CYTOKINETICS INC	24,103
D R HORTON INC	20,376
DAIWA HOUSE IND LTD	240,850
DANA INCORPORATED	37,800
DANAHER CORP	43,949
DANAHER CORP	40,189
DANSKE BK A/S	256,800
DARDEN RESTAURANTS INC	8,091
DARLING INGREDIENTS INC.	46,525
DATADOG INC	66,280
DAVE & BUSTERS ENTERTAINMENT	11,905
DAVITA INC	3,605
DBS GROUP HLDGS LTD	139,380
DECKERS OUTDOOR CORP	7,743
DEERE & CO	18,245
DEERE & CO	31,250
DELL TECHNOLOGIES CL C	416,500
DELTA AIR LINES INC	43,071
DELUXE CORP	11,931
DENALI THERA INC	25,252
DENALI THERAPEUTICS INC	154,949
DENTSPLY SIRONA INC	14,142
DESIGNER BRANDS INC	16,301
DEVON ENERGY CORP	42,887
DEXCOM INC	25,957
DEXCOM INC	101,170
DIAMOND OFFSHORE	106,811
DIAMONDBACK ENERGY INC	11,985
DIAMONDBACK ENERGY INC	33,496

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

Domestic & International Equities

Description	Shares / Units
DIAMONDRock HOSPITALITY CO	57,524
DICKS SPORTING GOODS INC	17,178
DICKS SPORTING GOODS INC	99,000
DIGI INTERNATIONAL CORP	10,164
DIGITAL RLTY TR INC	20,397
DIGITAL RLTY TR INC	39,600
DIGITAL TURBINE INC	25,922
DIME COMMUNITY BANCSHARES IN	9,371
DINEEQUITY INC	4,906
DIODES INC	13,152
DISCOVER FINANCIAL SERVICES	16,745
DISCOVER FINANCIAL SERVICES	219,900
DISH NETWORK CORP	49,638
DISNEY WALT CO (HOLDING CO)	122,447
DOLBY LABORATORIES INC CL A	17,319
DOLLAR GEN CORP NEW	14,676
DOLLAR TREE INC	14,005
DOLLAR TREE INC	128,319
DOMINION RESOURCES INC	56,047
DOMINO'S PIZZA INC	2,346
DONALDSON CO INC	35,165
DONNELLEY FINL SOLUTIONS INC	7,406
DOORDASH INC	124,202
DORIAN LPG LTD	9,652
DORMAN PRODUCTS INC	8,246
DORMAN PRODUCTS INC	19,447
DOUBLEVERIFY HOLDINGS INC CO	36,400
DOUGLAS EMMETT INC	48,100
DOVER CORP	9,368
DOW INC	47,107
DOXIMITY INC	34,907
DOXIMITY INC	99,735
DRIL-QUIP INC	8,302
DROPBOX INC	77,276
DT MIDSTREAM INC COMMON STOC	28,190
DTE ENERGY CO	13,743

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

Domestic & International Equities

Description	Shares / Units
DUKE ENERGY CORP NEW COM	51,618
DUKE ENERGY CORP NEW COM	95,173
DUOLINGO INC CL A COM	42,495
DUPONT DE NEMOURS INC	30,702
DXC TECHNOLOGY CO	58,000
DXC TECHNOLOGY CO	966,300
DXP ENTERPRISES INC	4,757
DYCOM INDUSTRIES INC	8,900
DYNATRACE HOLDINGS LLC	69,348
DYNAVAX TECHNOLOGIES CORP. C	33,983
E.L.F BEAUTY INC	15,769
EAGLE BANCORP INC	9,829
EAGLE MATERIALS INC	10,675
EAGLE MATERIALS INC	28,537
EAST WEST BANCORP INC	41,377
EASTERLY GOVERNMENT PROPERTI	26,302
EASTGROUP PROPERTIES INC	12,822
EASTMAN CHEMICAL CO	7,931
EASTMAN CHEMICAL CO	123,620
EATON CORP PLC	26,688
EATON CORP PLC	54,428
EBAY INC	35,635
EBAY INC	460,620
ECOLAB INC	16,981
EDGEWELL PERS CARE CO	15,700
EDISON INTERNATIONAL	25,660
EDWARDS LIFESCIENCES CORP	40,674
ELECTRONIC ARTS INC	16,498
ELEVANCE HEALTH INC	15,785
ELEVANCE HEALTH INC	38,860
ELF BEAUTY INC	17,036
ELLINGTON FINANCIAL INC	16,433
EMBECTA CORP. COMMON STOCK	16,323
EMCOR GROUP INC	14,081
EMERGENT BIOSOLUTIONS INC	11,700
EMERSON ELECTRIC CO	38,263

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

Domestic & International Equities

Description	Shares / Units
EMPLOYERS HOLDINGS INC	8,193
ENCOMPASS HEALTH CORP	28,415
ENCOMPASS HLTH CORP	34,511
ENCORE CAPITAL GROUP INC	6,893
ENCORE WIRE CORP	5,518
ENEL CHILE S.A.	1,048,700
ENERGIZER HLDGS INC NEW	20,296
ENERPAC TOOL GROUP CORP	15,692
ENERPLUS CORP COMMON STOCK	170,900
ENERSYS	13,057
ENHABIT INC COMMON STOCK	12,744
ENOVA INTL INC	9,233
ENOVIS CORP	14,657
ENPHASE ENERGY INC	9,163
ENPRO INDUSTRIES INC	5,835
ENSIGN GROUP INC/THE	23,156
ENTERGY CORP	14,161
ENTERPRISE FINANCIAL SERVICE	44,155
ENVESTNET INC	15,564
ENVISTA HOLDINGS CORPORATION	49,085
EOG RESOURCES INC	39,022
EOG RESOURCES INC	75,525
EPAM SYSTEMS INC	3,880
EPLUS INC	7,784
EPR PPTYS COM SH BEN INT	23,048
EQT CORP	2,400
EQT CORP	24,233
EQUIFAX INC	8,220
EQUINIX INC	6,267
EQUINOR ASA	420,560
EQUINOR ASA	87,000
EQUINOR ASA	583,300
EQUITABLE HOLDINGS INC COMMO	86,833
EQUITRANS MIDSTREAM CORP	127,474
EQUITY LIFESTYLE PROPERTIES	50,972
EQUITY RESIDENTIAL	23,088

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

Domestic & International Equities

Description	Shares / Units
ERIE INDEMNITY CO	7,318
ERIE INDEMNITY CO	54,821
ESAB CORP	14,003
ESCO TECHNOLOGIES INC	7,468
ESSENT GROUP LTD	31,189
ESSENTIAL PROPERTIES REALTY	40,821
ESSENTIAL PROPERTIES REALTY	74,150
ESSENTIAL UTILITIES INC	69,459
ESSEX PROPERTY TRUST INC	4,297
ESTEE LAUDER COMPANIES CL A	15,531
ESTEE LAUDER COMPANIES CL A	69,544
ESTEE LAUDER COMPANIES CL A	67,090
ETHAN ALLEN INTERIORS INC	6,150
ETSY INC	8,245
EURO WAX CNTR INC	82,017
EURONET WORLDWIDE, INC. COMM	14,458
EVENTBRITE INC	119,408
EVERCORE PARTNERS INC	10,324
EVEREST RE GROUP LTD	2,971
EVERGY INC	15,377
EVERSOURCE ENERGY	23,396
EVERSOURCE ENERGY	76,279
EVERTEC INC	19,091
EW SCRIPPS CO	16,031
EXELIXIS INC	93,941
EXELON CORP	66,608
EXLSERVICE HOLDINGS	48,328
EXP WORLD HOLDINGS INC COMMO	21,300
EXPEDIA INC	9,230
EXPEDIA INC	1
EXPEDITORS INTL WASH INC	9,900
EXPONENT INC	15,993
EXTRA SPACE STORAGE INC	14,135
EXTREME NETWORKS INC	36,500
EXXON MOBIL CORP	270,900
EXXON MOBIL CORP	173,600

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

Domestic & International Equities

Description	Shares / Units
EZCORP INC	15,480
F.N.B. CORP	109,148
F5 NETWORKS INC	4,064
FABRINET	10,635
FABRINET	11,171
FACEBOOK INC	148,906
FACEBOOK INC	141,202
FACEBOOK INC	78,204
FACEBOOK INC	30,308
FACTSET RESEARCH SYSTEMS INC	2,554
FAIR ISAAC CORP	1,785
FASTENAL CO	38,231
FB FINANCIAL CORPORATION	10,174
FEDERAL REALTY INVESTMENT TR	4,936
FEDERAL SIGNAL CORP	17,088
FEDERATED INVESTORS INC CL B	25,976
FEDEX CORP	15,485
FEDEX CORP	75,800
FIDELITY NATIONAL FINANCIAL	72,900
FIDELITY NATIONAL INFORMATIO	39,640
FIDELITY NATIONAL INFORMATIO	284,289
FIFTH THIRD BANCORP	45,602
FIFTH THIRD BANCORP	673,500
FIRST AMERICAN FINANCIAL COR	30,120
FIRST BANCORP	10,309
FIRST BANCORP	54,233
FIRST BUSEY CORP	69,264
FIRST COMMONWEALTH FINL GROU	27,206
FIRST FINANCIAL BANCORP	27,358
FIRST FINANCIAL BANKSHARES I	39,752
FIRST HAWAIIAN INC	37,100
FIRST HAWAIIAN INC	39,785
FIRST HORIZON NATIONAL CORP	154,747
FIRST INDUSTRIAL REALTY TRUS	38,308
FIRST SOLAR INC	1,109
FIRST SOLAR INC	7,044

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

Domestic & International Equities

Description	Shares / Units
FIRSTCASH HOLDINGS INC	11,476
FIRSTENERGY CORP	34,541
FISERVE INC	40,767
FISERVE INC	149,000
FIVE BELOW INC	15,882
FLEETCOR TECHNOLOGIES INC	4,954
FLOOR & DECOR HOLDINGS	27,500
FLOWERS FOODS INC	60,009
FLOWSERVE CORP	36,771
FLUOR CORP	42,215
FLUOR CORP	74,770
FMC CORP	8,350
FMC CORP	15,203
FOOT LOCKER INC	24,436
FORD MOTOR	262,801
FORMFACTOR INC	21,800
FORMFACTOR INC	18,293
FORRESTER RESEARCH INC	3,100
FORTINET INC	43,682
FORTIVE CORP	23,551
FORTREA HOLDINGS INC	26,286
FORTUNE BRANDS INNOVATIONS I	37,139
FORWARD AIR CORP	7,799
FOUR CORNERS PROPERTY TRUST	23,567
FOX CORP	8,823
FOX CORP	16,981
FOX CORP	650,800
FOX FACTORY HOLDING CORP	12,686
FRANKLIN BSP REALTY TRUST IN	24,226
FRANKLIN ELECTRIC CO INC	11,232
FRANKLIN RESOURCES INC	19,034
FREEPORT-MCMORAN INC.	96,168
FRESH DEL MONTE PRODUCE INC	8,500
FRONTDOOR INC COMMON STOCK	23,531
FRONTIER COMMUNICATIONS CORP	1
FRONTIER COMMUNICATIONS PARE	64,829

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

Domestic & International Equities

Description	Shares / Units
FRONTLINE PLC COMMON STOCK	140,200
FT WASH FOCUSED EQTY SECURIT	312,417,796
FTAI AVIATION LTD	58,713
FTI CONSUTLTING INC	10,003
FUJITSU LIMITED	402,260
FUJITSU LIMITED	130,410
FULGENT GENETICS INC	5,700
FULTON FINANCIAL CORP	47,100
GAMESTOP CORP CL A	77,480
GAMING & LEISURE PPTYS INC	76,800
GANNETT CO INC	1
GAP (THE)	66,523
GARMIN LTD	10,253
GARTNER INC CL A	5,277
GATX CORP	10,662
GCI LIBERTY INC	1
GE HEALTHCARE INC	27,795
GE HEALTHCARE INC	90,000
GEEN DOT CORP	15,100
GENERAC HOLDINGS INC	900
GENERAC HOLDINGS INC	4,288
GENERAL DYNAMICS CORP	15,169
GENERAL ELECTRIC CO	72,798
GENERAL MILLS INC	39,140
GENERAL MTRS CO	92,099
GENPACT LTD	49,467
GENTEX CORP	68,013
GENTHERM INC	9,577
GENUINE PARTS	9,413
GENWORTH FINANCIAL INC CL A	145,367
GEO GROUP INC	34,550
GERON CORP	246,560
GETTY REALTY CORP	12,304
GETTY REALTY CORP	41,226
GIBRALTAR INDUSTRIES INC	9,208
G-III APPAREL GROUP LTD	13,794

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

Domestic & International Equities

Description	Shares / Units
GILDAN ACTIVEWEAR INC	102,200
GILEAD SCIENCES INC	83,471
GINKGO BIOWORKS HOLDINGS INC	736,610
GLACIER BANCORP INC	33,992
GLAUKOS CORP	13,755
GLENCORE PLC	812,000
GLOBAL NET LEASE INC	56,151
GLOBAL PAYMENTS INC	17,401
GLOBE LIFE INC	5,950
GLOBUS MEDICAL INC	35,259
GMS INC	12,100
GODADDY INC	41,300
GOGO INC COMMON STOCK	20,100
GOLDEN ENTERTAINMENT INC COM	5,900
GOLDEN MOUNTAIN	5,300
GOLDMAN SACHS GROUP INC	22,073
GOODYEAR TIRE & RUBBER	86,548
GOOSEHEAD INSURANCE INC COMM	5,800
GRACO INC	48,993
GRAHAM HOLDINGS CO	1,130
GRAINGER (W W) INC	2,982
GRAND CANYON EDUCATION INC	9,578
GRANITE CONSTRUCTION INC	13,500
GRAPHIC PACKAGING HOLDING CO	89,143
GREEN BRICK PARTNERS INC. CO	7,837
GREEN PLAINS RENEWABLE ENER	16,759
GREIF INC CL A	8,493
GRID DYN HLDGS INC	84,379
GRIFFON CORP	12,642
GROCERY OUTLET HOLDING CORP	26,733
GROUP 1 AUTOMOTIVE INC	4,105
GUARDANT HEALTH INC	120,312
GUESS INC	10,591
GUIDEWIRE SOFTWARE	15,205
GULFPORT ENERGY CORP	9,535
GXO LOGISTICS INC	34,429

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

Domestic & International Equities

Description	Shares / Units
H B FULLER CO	15,603
HAEMONETICS CORP	25,490
HAEMONETICS CORP/MASS	15,418
HAIN CELESTIAL GROUP INC	26,700
HALLIBURTON CO	60,209
HALOZYME THERAPEUTICS INC	39,147
HAMILTON LANE INC	25,559
HANCOCK HOLDING CO	25,914
HANESBRANDS INC	94,832
HANMI FINANCIAL CORP	9,931
HANNON ARMSTRONG SUSTAINABLE	30,000
HANOVER INSURANCE GROUP INC	11,022
HARLEY DAVIDSON INC	40,334
HARMONIC INC	30,392
HARMONY BIOSCIENCES HOLDINGS	8,556
HARSCO CORP	22,246
HARTFORD FINL SERVICES GROUP	20,460
HASBRO INC	8,732
HASHICORP INC COMMON STOCK	123,429
HAVERTY FURNITURE INC	3,914
HAWKINS INC	5,400
HAYNES INTL INC	3,500
HAYWARD HLDGS INC	35,900
HAYWARD HOLDINGS INC COMMON	567,384
HCA HOLDINGS INC	13,471
HCA HOLDINGS INC	81,410
HCA HOLDINGS INC	100,000
HCI GROUP INC	1,800
HCI GROUP INC	7,716
HDFC BANK LTD	145,920
HEALTHCARE REALTY TRUST INC	110,469
HEALTHCARE SERVICES GROUP	22,900
HEALTH EQUITY INC	23,705
HEALTH EQUITY INV	24,591
HEALTHPEAK PROPERTIES INC	36,618
HEALTHSTREAM INC	5,441

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

Domestic & International Equities

Description	Shares / Units
HEARTLAND EXPRESS INC	12,812
HEIDELBERGCEMENT AG	191,800
HEIDRICK & STRUGGLES INTL	5,790
HELEN OF TROY LTD	7,399
HELEN OF TROY LTD	21,486
HELIX ENERGY SOLUTIONS GROUP	45,431
HELMERICH & PAYNE	30,550
HELMERICH & PAYNE	41,962
HENRY SCHEIN INC	8,741
HERC HOLDINGS INC	5,497
HERITAGE FINANCIAL CORP	10,173
HERSHEY CO	10,035
HERTZ GLOBAL HOLDINGS INC. C	46,968
HESS CORP	18,503
HESS CORP	19,735
HEWLETT PACKARD ENTERPRISE C	86,450
HEXCEL CORP	24,121
HF SINCLAIR CORP	44,759
HIBBETT SPORTS INC	3,742
HIGHWOODS PROPERTIES INC	31,785
HILLENBRAND INC	20,045
HILLMAN SOLUTIONS	243,643
HILLTOP HOLDINGS INC	13,258
HILTON GRAND VACATIONS INC	24,474
HILTON WORLDWIDE HLDGS INC	17,488
HITACHI LIMITED	108,900
HNI CORP	11,300
HOLOGIC INC	16,386
HOLOGIC INC	52,685
HOME BANCSHARES INC	58,069
HOME DEPOT INC	67,327
HOME DEPOT INC	66,400
HOME DEPOT INC	55,960
HONEYWELL INTERNATIONAL INC	44,424
HOPE BANCORP INC	34,877
HORACE MANN EDUCATORS	12,112

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

Domestic & International Equities

Description	Shares / Units
HORMEL FOODS CORP	19,362
HOST HOTELS & RESORTS INC	47,591
HOULIHAN LOKEY INC. CL A	11,900
HOWMET AEROSPACE INC	26,133
HP INC	58,015
HUB GROUP INC CL A	9,870
HUBBELL INC	3,671
HUBBELL INC	3,590
HUDSON PACIFIC PROPERTIES IN	35,500
HUMANA INC	8,294
HUNT (JB) TRANSPORT SERVICES	5,596
HUNTINGTON BANCSHARES	96,916
HUNTINGTON INGALLS INDS INC	2,669
HYATT HOTELS CORP	12,200
IAC INC COMMON STOCK	219,224
ICHOR HOLDINGS LTD	8,000
ICON PLC	25,900
ICU MEDIAL INC	5,993
IDACORP INC	14,723
IDACORP INC	26,062
IDEX CORP	5,056
IDEXX LABORATORIES INC	5,571
IDEXX LABORATORIES INC	26,408
ILLINOIS TOOL WORKS	18,420
ILLINOIS TOOL WORKS	38,232
ILLUMINA INC	10,603
INARI MEDICAL INC	15,266
INCYTE CORP	12,477
INDEPENDENCE REALTY TRUST	69,734
INDEPENDENCE REALTY TRUST	4,280
INDEPENDENT BANK CORP	13,260
INDEPENDENT BANK GROUP INC	10,400
ING GROUP N V ADR	1,211,770
ING GROUP N V ADR	226,500
INGERSOLL-RAND INC	27,062
INGERSOLL-RAND INC	266,595

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

Domestic & International Equities

Description	Shares / Units
INGEVITY CORP	9,800
INGREDION INC	19,206
INNOSPEC INC	6,973
INNOVATIVE INDUSTRIAL PROPER	8,080
INNOVIVA INC	19,499
INSIGHT ENTERPRISES INC	8,819
INSIGHT ENTERPRISES INC	12,297
INSPERITY INC	10,933
INSPIRE MD SYS INC	6,231
INSPIRE MED SYS INC	21,579
INSTALLED BUILDING PRODUCTS	6,441
INSTEEL INDUSTRIES INC	6,008
INSULET CORP	23,796
INTAPP INC	29,164
INTEGER HLDGS CORP	9,375
INTEGRA LIFESCIENCES HLDGS C	21,279
INTEL CORP	280,362
INTER PARFUMS INC	5,161
INTERACTIVE BROKERS GROUP IN	29,833
INTERCONTINENTAL EXCHANGE, I	38,270
INTERDIGITAL INC	8,800
INTERFACE INC	16,985
INTERNATIONAL BANCSHARES COR	16,130
INTERNATIONAL BANCSHARES COR	42,719
INTERNATIONAL BUSINESS MACHI	60,952
INTERNATIONAL BUSINESS MACHI	135,000
INTERNATIONAL FLAVORS/FRAG	17,089
INTERNATIONAL FLAVORS/FRAG	118,095
INTERNATIONAL PAPER	23,157
INTERPUBLIC GROUP COS INC	25,767
INTESA SANPAOLO S P A	195,300
INTRA-CELLULAR THERA	10,958
INTUIT INC	18,754
INTUIT INC	14,141
INTUITIVE SURGICAL INC	23,557
INVESCO LTD	30,008

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

Domestic & International Equities

Description	Shares / Units
INVITATION HOMES INC. COMMON	34,094
IONIS PHARM INC	14,118
IPH PHOTONICS CORP	9,802
IQVIA HOLDINGS INC	12,280
IRIDIUM COMMUNICATIONS INC	36,652
IROBOT CORP	8,293
IRON MOUNTAIN INC	19,527
IRONWOOD PHARMACEUTICALS INC	39,600
ISHARES RUSSELL 2000 ETF	12,538
ITAU UNIBANCO HLDG SA	2,413,240
ITOCHU CORP	280,470
ITRON INC	13,055
ITT INC	24,204
ITT INC	9,948
J & J SNACK FOODS CORP	4,324
JABIL CIRCUIT INC	27,687
JABIL CIRCUIT INC	8,600
JABIL CIRCUIT INC	180,000
JACK HENRY & ASSOCIATES INC	4,878
JACK IN THE BOX INC	6,071
JACKSON FINANCIAL INC COMMON	22,800
JACOBS SOLUTIONS INC	8,392
JACOBS SOLUTIONS INC	225,700
JAMES RIVER GROUP HOLDINGS L	2,396
JANUS HENDERSON GROUP PLC	40,661
JAZZ PHARMACEUTICALS PLC	18,470
JAZZ PHARMACEUTICALS PLC	90,400
JBG SMITH PROPERTIES	34,600
JD COM INC	305,300
JEFFERIES FINL GROUP INC	55,120
JETBLUE AIRWAYS CORP	119,782
JOHN B SANFILIPPO & SON INC	2,510
JOHN BEAN TECHNOLOGIES CORP	9,215
JOHN BEAN TECHNOLOGIES CORP	85,447
JOHN BEAN TECHNOLOGIES CORP	19,330
JOHNSON & JOHNSON	161,206

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

Domestic & International Equities

Description	Shares / Units
JOHNSON CTLS INTL PLC	45,591
JOHNSON CTLS INTL PLC	153,877
JONES LANG LASALLE INC	13,995
JP MORGAN CHASE & CO	194,435
JP MORGAN CHASE & CO	161,000
JP MORGAN CHASE & CO	132,828
JUNIPER NETWORKS INC	21,499
JUNIPER NETWORKS INC	583,000
KAISER ALUMINUM CORP	4,431
KAMAN CORP	7,993
KAR AUCTION SERVICES INC	34,200
KB FINANCIAL GROUP INC	306,030
KB HOME	25,262
KBR INC	39,561
KBR INC	13,874
KELLOGG CO	17,639
KELLY SERVICES INC CL A	10,002
KEMPER CORPORATION	19,365
KENNAMETAL INC	24,500
KENNEDY-WILSON HOLDINGS	38,600
KENVUE INC	115,388
KEURIG DR PEPPER INC	60,292
KEYCORP	62,724
KEYSIGHT TECHNOLOGIES INC	11,942
KILROY REALTY CORP	31,515
KIMBERLY CLARK CORP	22,628
KIMCO REALTY CORP	41,482
KINDER MORGAN INC	129,730
KINSALE CAPITAL GROUP INC	6,190
KIRBY CORP	18,333
KITE REALTY GROUP TRUST	63,674
KKR REAL ESTATE FINANCE TRUS	16,774
KLA-TENCOR CORP	9,153
KLA-TENCOR CORP	43,370
KLA-TENCOR CORP	57,100
KLA-TENCOR CORP	18,457

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

Domestic & International Equities

Description	Shares / Units
KNIFE RIVER CORP	15,173
KNIGHT-SWIFT TRANSPORTATION	46,713
KNOWLES CORP	24,510
KOHL'S CORP	36,441
KOMATSU LTD	716,960
KONINKLIJKE AHOLD DELHAIZE N	504,470
KONINKLIJKE AHOLD DELHAIZE N	101,900
KONTOOR BRANDS INC	14,200
KOPPERS HOLDINGS INC	6,029
KORN/FERRY INTERNATIONAL	15,368
KRAFT HEINZ CO	53,426
KROGER CO	44,211
KROGER CO	452,900
KT CORP	242,400
KULICKE & SOFFA INDUSTRIES	17,559
KYMERA THERA INC	26,109
KYNDRYL HOLDINGS	62,535
L3HARRIS TECHNOLOGIES INC	12,662
LABORATORY CORP OF AMERICA H	5,924
LAKELAND FINANCIAL CORP	7,200
LAM RESEARCH CORP	8,921
LAMAR ADVERTISING CO A	25,354
LAMB WESTON HOLDINGS INC	9,752
LANCASTER COLONY	12,799
LANCASTER COLONY CORP	6,093
LANDSTAR SYSTEM INC	10,482
LANTHEUS HLDGS INC	13,527
LANTHEUS HOLDINGS INC	19,676
LAREDO PETROLEUM INC	4,934
LAS VEGAS SANDS CORP	22,021
LATTICE SEMICONDUCTOR CORP	39,921
LAZARD LTD	101,200
LA-Z-BOY INC	13,446
LCI INDS	7,100
LEAR CORP	16,929
LEGGETT AND PLATT INC	39,664

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

Domestic & International Equities

Description	Shares / Units
LEIDOS HLDGS INC	9,187
LEMAITRE VASCULAR INC	5,568
LEMONADE INC	89,216
LENNAR CORP CL A	16,910
LENNOX INTERNATIONAL INC	9,406
LESLIE'S INC	42,799
LEXINGTON CORP PROPERTIES TR	78,001
LGI HOMES INC	5,925
LIBERTY BROADBAND CORP	1,404
LIBERTY ENERGY INC.	43,900
LIGAND PHARMACEUTICALS INC	4,620
LILLY (ELI) & CO	53,364
LILLY (ELI) & CO	13,532
LILLY (ELI) & CO	30,924
LINCOLN ELECTRIC HOLDINGS IN	16,753
LINCOLN NATIONAL	47,500
LINDSEY CORP	3,168
LIQUIDITY SERVICES INC	7,400
LITHIA MOTORS INC	8,041
LITTELFUSE INC	6,960
LITTELFUSE INC	5,062
LIVANOVA PLC	16,476
LIVE NATION INC	9,502
LIVENT CORP	51,777
LIVENT CORP	71,800
LIVERAMP HOLDINGS INC	17,801
LKQ CORP	18,006
LOCKHEED MARTIN	14,987
LOEW'S CORP	12,377
LOGITECH INTL S A	42,000
LOUISIANA PACIFIC	22,331
LOUISIANA PACIFIC	26,687
LOWE'S COS	39,267
LOWE'S COS	97,000
LTC PROPERTIES INC	11,237
LULULEMON ATHLETICA	7,823

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

Domestic & International Equities

Description	Shares / Units
LUMEN TECHNOLOGIES INC	190,210
LUMENTUM HLDGS INC	20,939
LVMH MOET HENNESSY-LOUIS VUI	42,700
LYFT INC	857,384
LYONDELLBASELL INDUSTRIES NV	17,157
LYONDELLBASELL INDUSTRIES NV	165,220
M & T BANK CORP	11,105
M D C HOLDINGS INC	16,341
M/I HOMES INC	7,992
MACERICH CO	62,300
MACK CALI REALTY CORP	24,485
MACOM TECHNOLOGY SOLUTIONS	13,926
MACY'S INC	78,998
MADISON SQUARE GARDEN CO NEW	5,300
MAGNOLIA OIL GAS	117,606
MANHATTAN ASSOCIATES INC	18,394
MANPOWER INC	15,609
MARATHON OIL CORP	40,591
MARATHON OIL CORP	775,800
MARATHON PETROLEUM CORP	26,797
MARCUS & MILLICHAP INC	7,270
MARCUS CORP	7,091
MARINEMAX INC	7,000
MARKETAXESS HOLDINGS INC	2,668
MARRIOTT INTERNATIONAL CL A	16,755
MARRIOTT INTERNATIONAL CL A	45,077
MARRIOTT VACATIONS WORLDWIDE	11,682
MARSH & MCLENNAN	32,994
MARSH & MCLENNAN	130,740
MARTEN TRANSPORT LTD	16,639
MARTIN MARIETTA MATERIALS	4,131
MARUBENI CORP	102,600
MARUBENI CORP	19,500
MASCO CORP	15,056
MASCO CORP	320,200
MASIMO CORP	14,130

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

Domestic & International Equities

Description	Shares / Units
MASTEC INC	18,124
MASTERBRAND INC	35,900
MASTERBRAND INC	136,143
MASTERCARD INC	55,685
MASTERCARD INC	64,005
MASTERCARD INC	41,612
MATADOR RESOURCES CO	32,957
MATADOR RESOURCES CO	24,045
MATCH GROUP INC COMMON STOCK	18,629
MATERION CORP	5,761
MATSON INC	11,270
MATTEL INC	102,685
MATTHEWS INTERNATIONAL CORP	9,000
MAXIMUS INC	17,795
MAXLINEAR INC	20,826
MCCORMICK & CO	16,811
MCDONALD'S CORP	48,746
MCDONALD'S CORP	36,874
MCKESSON CORP	9,032
MCKESSON CORP	46,110
MDU RESOURCES GROUP INC	60,629
MEDICAL PROPERTIES TRUST INC	183,594
MEDIFAST INC	3,193
MEDNAX INC	24,200
MEDPACE HOLDINGS INC	7,377
MEDTRONIC INC	89,103
MERCER INTERNATIONAL INC	13,300
MERCK & CO INC NEW	169,779
MERCK & CO INC NEW	202,000
MERCK & CO INC NEW	114,819
MERCURY COMPUTER SYSTEMS	17,600
MERCURY GENERAL CORP	7,280
MERIT MEDICAL SYSTEMS INC	16,396
MERITAGE HOMES CORP	10,832
MESA LABORATORIES INC	1,436
META FINANCIAL GROUP INC	8,372

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

Domestic & International Equities

Description	Shares / Units
METHODE ELECTRONICS INC	10,996
METLIFE INC	42,281
METTLER-TOLEDO INTERNATIONAL	1,569
MGIC INVESTMENT CORP	85,619
MGIC INVESTMENT CORP	145,100
MGM RESORTS INTERNATIONAL	18,795
MGP INGREDIENTS INC	4,437
MICROCHIP TECHNOLOGY INC	36,476
MICRON TECHNOLOGY	73,330
MICRON TECHNOLOGY	188,518
MICROSOFT	497,461
MICROSOFT	343,405
MICROSOFT	150,781
MICROSOFT	176,950
MID AMERICA APT COMMUNITIES	7,810
MIDDLEBY CORP	15,730
MIDDLESEX WATER COMPANY COMM	5,072
MILLERKNOLL INC	11,500
MILLERKNOLL INC	10,528
MINERALS TECHNOLOGIES INC	9,407
MISTER CAR WASH INC	22,925
MITSUBISHI UFJ FINANCIAL JA	1,937,140
MKS INSTRUMENTS INC	16,005
MKS INSTRUMENTS INC	10,690
MODERNA INC	22,135
MODERNA INC	77,046
MODERNA INC	112,329
MODIVCARE INC	3,455
MOELIS & CO. CL A	19,300
MOHAWK INDUSTRIES INC	3,530
MOLINA HEALTHCARE INC	3,903
MOLSON COORS BREWING CO CL B	12,418
MONARCH CASINO & RESORT INC	3,553
MONDELEZ INTERNATIONAL INC	91,007
MONDELEZ INTERNATIONAL INC	285,276
MONOLITHIC POWER SYSTEMS INC	3,163

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

Domestic & International Equities

Description	Shares / Units
MONRO MUFFLER BRAKE INC	8,785
MONSTER BEVERAGE CORP	49,738
MONSTER BEVERAGE CORP	273,460
MONSTER BEVERAGE CORP	176,710
MOODY'S CORP	10,570
MOOG INC CL A	8,344
MORGAN STANLEY	85,446
MORGAN STANLEY	273,540
MORGAN STANLEY	144,202
MORNINGSTAR INC	7,500
MORPHIC HOLDING INC	14,951
MOSIAC CO	22,270
MOTOROLA SOLUTIONS INC	11,161
MOVADO GROUP INC	4,362
MP MATERIALS CORP COMMON STO	38,717
MR. COOPER GROUP INC	20,685
MSA SAFETY INC	10,386
MSA SAFETY INC	37,901
MSC INDUSTRIAL DIRECT CO A	14,450
MSCI INC	5,294
MUELLER INDUSTRIES INC	32,770
MURPHY OIL CORP	42,447
MURPHY USA INC	6,008
MYERS INDUSTRIES INC	11,390
MYR GROUP INC	4,809
MYRIAD GENETICS INC	23,255
N-ABLE INC. COMMON STOCK	19,500
NABORS INDUSTRIES LTD	628
NABORS INDUSTRIES LTD	2,594
NASDAQ INC	22,667
NASPERS LIMITED	413,390
NATIONAL BANK HOLDINGS COR	8,912
NATIONAL BEVERAGE CORP	6,600
NATIONAL FUEL GAS CO	27,419
NATIONAL HEALTHCARE CORPORAT	4,000
NATIONAL PRESTO INDUSTRIES	1,790

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

Domestic & International Equities

Description	Shares / Units
NATIONAL RETAIL PROPERTIES I	52,168
NATIONAL STORAGE AFFILIATES	25,664
NATIONAL VISION HOLDINGS INC	22,795
NATWEST GROUP PLC	1,501,400
NATWEST GROUP PLC	527,071
NAVIENT CORP	26,500
NBT BANCORP INC	12,449
NCR ATLEOS CORP	21,255
NCR CORP	42,510
NEOGEN CORP	66,121
NEOGENOMICS INC	35,100
NETAPP INC	14,113
NETAPP INC	265,450
NETEASE INC	150,300
NETFLIX INC	29,676
NETFLIX INC	21,121
NETFLIX INC	24,490
NETFLIX INC	27,983
NETSCOUT SYSTEMS INC	19,100
NETSTREIT CORP	102,226
NEUROCRINE BIOSCIENCES INC	27,898
NEW JERSEY RESOURCES CORP	29,643
NEW LINDE PLC	32,640
NEW LINDE PLC	27,918
NEW YORK COMMUNITY BANCORP	205,388
NEW YORK MORTGAGE TRUST INC	26,739
NEW YORK TIMES CL A	47,768
NEWELL BRANDS INC	111,100
NEWMARKET CORP	2,173
NEWMONT MINING	54,527
NEWS CORP	7,752
NEWS CORP NEW	25,524
NEXPOINT RESIDENTIAL TRUST I	6,300
NEXSTAR MEDIA GROUP INC COMM	10,413
NEXTERA ENERGY INC	135,568
NIKE INC CL B	82,045

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

Domestic & International Equities

Description	Shares / Units
NIKE INC CL B	86,573
NIKE INC CL B	101,733
NIPPON TELEGRAPH & TELEPHONE	506,560
NISOURCE INC	27,673
NMI HOLDINGS INC	24,537
NORDSON CORP	3,625
NORDSON CORP	37,781
NORDSTROM	34,448
NORDSTROM INC	70,622
NORFOLK SOUTHERN CORP	15,196
NORTHERN OIL AND GAS INC MN	1,300
NORTHERN OIL AND GAS, INC. C	26,400
NORTHERN TRUST CORP	13,857
NORTHFIELD BANCORP INC	12,357
NORTHROP GRUMMAN CORP	9,514
NORTHWEST BANCSHARES INC	35,960
NORTHWEST NATURAL HOLDING CO	10,046
NORTHWESTERN CORP	17,364
NORTONLIFELOCK INC	37,666
NORWEGIAN CRUISE LINE HLDGS	28,497
NOV INC	120,606
NOVANTA INC COMMON STOCK	10,404
NOW INC	32,083
NRG ENERGY INC	15,324
NU SKIN ENTERPRISES INC A	14,605
NUCOR CORP	16,672
NUTRIEN LTD	48,400
NUVALENT INC	16,118
NV5 GLOBAL IN COMMON STOCK	3,400
NVENT ELECTRIC PLC	47,708
NVIDIA CORP	165,617
NVIDIA CORP	134,934
NVIDIA CORP	66,109
NVIDIA CORP	49,762
NVR INC	215
NVR INC	4,040

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

Domestic & International Equities

Description	Shares / Units
NXP SEMICONDUCTORS NV	17,254
NXP SEMICONDUCTORS NV	106,800
OCCIDENTAL PETROLEUM	44,439
OCEANEERING INTERNATIONAL IN	26,407
ODDITY TECH LTD	38,019
OFFICE PROPERTIES INCOME TRU	0
OFG BANCORP	12,500
OGE ENERGY CORP	58,108
O-I GLASS INC	44,989
OIL STATES INTERNATIONAL INC	18,483
OLD DOMINION FREIGHT LINE	6,003
OLD NATIONAL BANCORP	84,839
OLD REPUBLIC INTERNATIONAL C	79,236
OLIN CORP	36,895
OLLIE'S BARGAIN OUTLET HOLDI	17,209
OLYMPIC STEEL INC	4,000
OMEGA HEALTHCARE INVESTORS	67,922
OMNICELL INC	13,828
OMNICOM GROUP	13,223
ON SEMICONDUCTOR	28,899
ON SEMICONDUCTOR	58,400
ON SEMICONDUCTOR	312,270
ON SEMICONDUCTOR	140,715
ONE GAS INC	16,337
ONEOK INC	31,710
ONEOK INC	273,000
ONTO INNOVATION INC	13,400
ONTO INNOVATION INC	11,440
OPTION CARE HEALTH INC	295,200
OPTION CARE HEALTH INC COMMO	45,579
OPTION CARE HLTH INC	17,309
OPTION CARE HLTH INC	30,700
ORACLE CORP	105,336
ORACLE CORP	212,000
ORASURE TECHNOLOGIES INC	13,874
O'REILLY AUTOMOTIVE INC	4,173

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

Domestic & International Equities

Description	Shares / Units
O'REILLY AUTOMOTIVE INC	22,170
ORGANON & CO	70,900
ORIX CORP	145,240
ORMAT TECHNOLOGIES INC. COMM	14,987
OSHKOSH CORP	19,084
OSI SYSTEMS INC	4,512
OTIS WORLDWIDE CORP	27,538
OTTER TAIL CORPORATION COMMO	12,100
OUTFRONT MEDIA INC	42,161
OVINTIV INC	71,129
OWENS & MINOR HLDGS	31,966
OWENS & MINOR HOLDINGS	22,600
OWENS CORNING NEW	27,064
OXFORD INDUSTRIES INC	4,317
P G & E CORP	121,647
P G & E CORP	148,041
PACCAR INC	35,010
PACCAR INC	235,800
PACIFIC PREMIER BANCORP INC	26,734
PACIRA BIOSCIENCES INC	13,235
PACKAGING CORP OF AMERICA	6,014
PALO ALTO NETWORKS INC	20,459
PALO ALTO NETWORKS INC	23,781
PALOMAR HOLDINGSINC	7,284
PAPA JOHNS INTERNATIONAL INC	9,596
PAR PACIFIC HOLDINGS INC	15,958
PARK HOTELS RESORTS INC	63,154
PARK NATIONAL CORPORATION	4,100
PARKER HANNIFIN	8,592
PARKER HANNIFIN	42,464
PARKER HANNIFIN	68,900
PARSLEY ENERGY INC	0
PATRICK INDUSTRIES INC	6,925
PATRICK INDUSTRIES INC	8,292
PATTERSON COS INC	26,536
PATTERSON-UTI ENERGY INC	99,880

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

Domestic & International Equities

Description	Shares / Units
PAYCHEX INC	21,452
PAYCOM SOFTWARE INC	3,422
PAYLOCITY HOLDING CORP	11,912
PAYONEER GLOBAL INC. COMMON	57,184
PAYPAL HLDGS INC	73,526
PBF ENERGY INC	36,915
PBF ENERGY INC	2,517
PC CONNECTION INC	3,000
PDF SOLUTIONS INC	8,508
PEBBLEBROOK HOTEL TRUST	1
PEBBLEBROOK HOTEL TRUST	38,400
PEBBLEBROOK HOTEL TRUST	92,572
PENN NATIONAL GAMING INC	47,834
PENNANT GROUP INC	1
PENNYMAC MORTGAGE INVESTMENT	27,800
PENSKE AUTOMOTIVE GROUP INC	6,681
PENTAIR PLC	11,053
PENUMBRA INC	11,111
PENUMBRA INC	13,938
PEPSICO INC	92,105
PERDOCEO EDUCATION CORP	19,644
PERFICIENT INC	9,996
PERFICIENT INC	17,721
PERFORMANCE FOOD GROUP CO	43,943
PERKINELMER INC	8,310
PERMIAN RESOURCES CORP	112,900
PERRIGO CO PLC	41,354
PETROLEO BRASILEIRO S A BR	1,006,060
PFIZER INC	378,004
PGT INC	17,309
PHIBRO ANIMAL HEALTH CORP	4,972
PHILIP MORRIS INTL INC	103,853
PHILIP MORRIS INTL INC	172,606
PHILLIPS 66	29,843
PHILLIPS 66	211,040
PHILLIPS 66	39,342

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

Domestic & International Equities

Description	Shares / Units
PHILLIPS EDISON & CO	64,129
PHILLIPS EDISON & CO INC	34,100
PHINIA INC	14,316
PHOTRONICS INC	17,832
PHYSICIANS REALTY TRUS	71,449
PILGRIMS PRIDE CORP NEW	13,811
PINNACLE FINANCIAL PARTNERS	21,778
PINNACLE WEST CAPITAL	7,585
PINTEREST INC CL A	196,841
PIONEER NATURAL RESOURCES CO	15,618
PIPER JAFFRAY COS	3,922
PITNEY BOWES INC	48,627
PJT PARTNERS INC. COMMON STO	4,600
PLANET FITNESS INC	24,829
PLEXUS CORP	8,169
PNC FINANCIAL SERVICES GROUP	26,658
PNM RESOURCES INC	26,283
POLARIS INDUSTRIES INC	17,077
POOL CORP	2,620
PORTLAND GENERAL ELECTRIC CO	29,145
POST HOLDINGS INC	16,524
POTLATCHDELTIC CORP	24,616
POWELL INDUSTRIES INC	2,100
POWER INTEGRATIONS INC	16,662
POWER INTEGRATIONS INC	23,716
POWERSCHOOL HLDGS	74,775
PPG INDUSTRIES INC	15,765
PPG INDUSTRIES INC	60,145
PPL CORP	49,357
PRA GROUP INC COM	11,282
PREFERRED BANK	4,300
PREMIER INC CL A	33,100
PRESTIGE BRANDS HOLDINGS INC	14,200
PRICE T ROWE GROUP INC	15,036
PRICESMART INC	7,246
PRIMERICA INC	10,715

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

Domestic & International Equities

Description	Shares / Units
PRINCIPAL FINANCIAL GROUP	14,889
PRIVIA HEALTH GROUP INC. COM	26,900
PROASSURANCE CORP	14,335
PROCTER & GAMBLE	157,674
PROCTER & GAMBLE	116,129
PROG HOLDINGS INC	14,513
PROGRESS SOFTWARE CORP	12,657
PROGRESSIVE CORP OHIO	39,181
PROGRESSIVE CORP OHIO	72,400
PROGRESSIVE CORP OHIO	68,830
PROGYNY INC	22,569
PROLOGIS INC	61,860
PROLOGIS INC	40,998
PROLOGIS INC	79,207
PROPETRO HOLDING CORP	22,500
PROSPERITY BANCSHARES INC	27,096
PROTHENA CORP PLC	11,144
PROTO LABS INC	7,559
PROVIDENT FINANCIAL SERVICES	20,681
PRUDENTIAL FINANCIAL GROUP	24,287
PTC INC	7,551
PUBLIC SERVICE ENTERPRISE IN	33,399
PUBLIC STORAGE INC	10,605
PULTE GROUP	14,699
PVH CORP	17,935
PVH CORP	6,818
QORVO INC	6,562
QUAKER CHEMICAL CORP	3,740
QUALCOMM INC	74,781
QUALCOMM INC	181,070
QUALCOMM INC	194,200
QUALYS INC	9,645
QUANEX BLDG PRODS CORP	9,569
QUANTA SERVICES INC	9,720
QUEST DIAGNOSTICS INC	7,653
QUIDELORTHO CORP	16,620

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

Domestic & International Equities

Description	Shares / Units
QUIDELORTHO CORP	16,514
QUINSTREET INC	16,100
R1 RCM INC	60,710
RADIAN GROUP INC	46,428
RADNET INC	14,116
RADNET INC	45,596
RALPH LAUREN CORP	2,704
RAMBUS INC	33,200
RAMBUS INC	25,490
RANDSTAD NV	112,100
RANGE RESOURCES CORP	70,813
RAYMOND JAMES FINANCIAL INC	12,574
RAYONIER INC	45,137
RAYTHEON TECHNOLOGIES CORP	97,385
RAYTHEON TECHNOLOGIES CORP	113,320
RAYZEBIO INC	19,131
RBC BEARINGS INC COMMON STOC	8,000
READY CAPITAL CORP	46,874
REALOGY HOLDINGS CORP	32,800
REALTY INCOME CORP	44,510
RECURSION PHARMACEUTICALS IN	145,776
REDWOOD TRUST INC	31,500
REGAL BELOIT CORP	19,201
REGAL BELOIT CORP	62,542
REGENCY CENTERS CORP	10,999
REGENERON PHARMACEUTICALS IN	7,146
REGENERON PHARMACEUTICALS IN	8,151
REGENXBIO INC	10,876
REGIONS FINANCIAL CORP	62,871
REINSURANCE GROUP OF AMERICA	19,184
RELIANCE STEEL & ALUMINUM	17,392
REMITLY GLOBAL INC	53,543
RENAISSANCERE HOLDINGS LTD	14,569
RENASANT CORP	15,500
RENT A CENTER INC	15,325
REPLIGEN CORP	15,037

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

Domestic & International Equities

Description	Shares / Units
REPSOL YPF SA SP A	1,253,240
REPSOL YPF SA SP A	189,500
REPUBLIC SERVICES INC	13,756
RESIDEO TECHNOLOGIES INC	42,040
RESMED INC	9,825
RESOURCES CONNECTION INC	9,180
RETAIL OPPORTUNITY INVESTMEN	36,034
REVOLUTION MEDICINES INC	39,771
REX AMERICAN RESOURCES CORP	5,019
REXFORD INDUSTRIAL REALTY IN	55,968
RH	4,746
RIO TINTO ADR	245,020
RIO TINTO ADR	335,060
RIVIAN AUTOMOTIVE INC COMMON	63,448
RLI CORP	11,798
ROADRUNNER TRANSN SYS INC	164
ROBERT HALF INTL INC	7,168
ROBLOX CORPORATION CL A	156,025
ROCKWELL AUTOMATION INC	7,689
ROGERS CORP	5,402
ROKU INC	66,530
ROLLINS INC	15,971
ROPER TECHNOLOGIES INC	7,143
ROSS STORES INC	22,776
ROSS STORES INC	107,259
ROYAL CARIBBEAN CRUISES LTD	15,594
ROYAL DUTCH SHELL PLC ADR	406,790
ROYAL DUTCH SHELL PLC ADR	414,580
ROYAL GOLD INC	19,174
RPC INC	24,063
RPM INTERNATIONAL INC	37,460
RPT REALTY	23,269
RUSH ENTERPRISES INC	56,332
RXO INC	34,300
RYDER SYSTEM	14,241
RYMAN HOSPITALITY PPTYS INC	19,472

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

Domestic & International Equities

Description	Shares / Units
S&P GLOBAL INC	21,778
S&P GLOBAL INC	32,774
S&T BANCORP INC	10,700
SABR CORP	85,780
SABRA HEALTH CARE REIT	67,936
SAFEHOLD INC	9,047
SAFETY INSURANCE GROUP INC	4,168
SAGE THERA INC	21,020
SAIA INC	7,476
SALESFORCE.COM	65,252
SALESFORCE.COM	89,839
SALESFORCE.COM	27,176
SALESFORCE.COM	44,112
SALLY BEAUTY HLDG	31,913
SAMSARA INC COMMON STOCK	85,566
SANA BIOTECHNOLOGY INC	101,907
SANMINA CORP	16,688
SANOFI AVENTIS	199,160
SAUL CENTERS INC	3,438
SBA COMMUNICATIONS CORP NEW	7,256
SCANSOURCE INC	7,142
SCHLUMBERGER LTD	95,175
SCHLUMBERGER LTD	348,000
SCHLUMBERGER LTD	334,600
SCHLUMBERGER LTD	369,000
SCHLUMBERGER LTD	108,148
SCHOLASTIC CORP	7,798
SCHRODINGER INC. COMMON STOC	17,800
SCHWAB (CHARLES) CORP	99,537
SCHWAB (CHARLES) CORP	123,384
SCHWEITZER-MAUDUIT	16,920
SCIENCE APPLICATIONS INTL	15,929
SCIENTIFIC GAMES CORP A	26,805
SCOTTS MIRACLE GRO CO CL A	12,183
SEACOAST BANKING CORP OF FLO	24,218
SEAGATE TECHNOLOGY HOLDINGS	12,914

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

Domestic & International Equities

Description	Shares / Units
SEALED AIR CORP	22,671
SEI INVESTMENTS CO	29,800
SELECT MEDICAL HLDGS CORP	31,060
SELECTIVE INS GRP	16,891
SELECTIVE INSURANCE GROUP	17,486
SEMPRA ENERGY	42,124
SEMPRA ENERGY	100,380
SEMTECH CORP	20,000
SENSATA TECHNOLOGIES HLDNG P	42,900
SENSIENT TECHNOLOGIES CORP	13,120
SERVICE CORP INTL	45,488
SERVICE PROPERTIES TRUST	47,685
SERVICENOW INC	13,657
SERVICENOW INC	33,172
SERVICENOW INC	13,236
SERVISFIRST BANCSHARES INC	14,121
SHAKE SHACK INC	11,199
SHARKNINJA INC	38,571
SHENANDOAH TELECOMMUNICATION	14,447
SHERWIN WILLIAMS	15,836
SHERWIN WILLIAMS	28,245
SHIONOGI & CO LTD	647,460
SHOALS TECH GRP INC	82,671
SHOCKWAVE MEDICAL INC	10,542
SHOE CARNIVAL INC	5,600
SHOPIFY INC	352,193
SHUTTERSTOCK INC	6,984
SIGNET JEWELERS INC	13,435
SILGAN HOLDINGS INC	25,644
SILICON LABORATORIES INC	10,135
SIMMONS FIRST NATIONAL CORP	37,034
SIMON PROPERTY CROUP INC	21,897
SIMPSON MANUFACTURING CO INC	12,145
SIMULATIONS PLUS INC	4,300
SIRIUSPOINT LTD	23,000
SITE CENTERS CORP	51,400

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

Domestic & International Equities

Description	Shares / Units
SITIME CORP	4,700
SIX FLAGS ENTERTAINMENT CORP	20,660
SJW GROUP COMMON STOCK	9,600
SKECHERS U S A INC CL A	38,548
SKYWEST INC	14,168
SKYWORKS SOLUTIONS INC	10,689
SL GREEN REALTY CORP	20,000
SLM CORP	75,586
SLM CORP	544,197
SLM CORP	121,405
SM ENERGY CO	35,388
SMART GLOBAL HOLDINGS INC	14,443
SMUCKER J M CO	7,102
SMUCKER J M CO	1
SNAP ON INC	3,543
SNOWFLAKE INC	37,451
SOCIEDAD QUIMICA Y MINERA DE	90,700
SOCIEDAD QUIMICA Y MINERA DE	123,000
SOLAREEDGE TECHNOLOGIES INC	14,893
SONIC AUTOMOTIVE INC	5,356
SONOCO PRODUCTS CO	27,942
SONOS INC COMMON STOCK	37,000
SONY CORP JA ADR	111,400
SOTERA HEALTH COMPANY COMMON	30,386
SOUTH STATE CORP	21,635
SOUTH STATE CORP	29,512
SOUTHERN CO	73,008
SOUTHSIDE BANCSHARES INC	8,955
SOUTHWEST AIRLINES	39,895
SOUTHWEST GAS CORP	19,538
SOUTHWESTERN ENERGY CO	319,367
SOUTHWESTERN ENERGY CO	14,270
SOUTHWESTERN ENERGY CO	865,500
SPARTANNASH CO	10,413
SPECTRUM BRANDS HOLDINGS INC	1
SPIRE INC	15,652

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

Domestic & International Equities

Description	Shares / Units
SPIRIT REALTY CAPITAL INC	40,385
SPROUT SOCIAL INC	18,057
SPROUT SOCIAL INC	64,147
SPROUTS FARMERS MARKET INC	32,207
SPS COMMERCE	10,146
SPS COMMERCE INC	7,056
SPX TECHNOLOGIES INC	12,571
SPX TECHNOLOGIES INC	21,347
SQUARESPACE INC	56,955
STAAR SURGICAL CO	13,600
STAG INDUSTRIAL, INC. COMMON	51,693
STANDARD BK GROUP LTD	1,186,340
STANDARD MOTOR PRODUCTS INC	5,054
STANDEX INTERNATIONAL CORP	3,455
STANLEY BLACK & DECKER	10,264
STARBUCKS CORP	76,662
STARBUCKS CORP	76,787
STARWOOD PROPERTY TRUST, INC	88,804
STATE STREET CORP	21,332
STEEL DYNAMICS INC	10,441
STELLANTIS N.V	152,100
STELLAR BANCORP INC	12,948
STEPAN CO	6,169
STERICYCLE INC	28,269
STERIS PLC	6,612
STEVEN MADDEN	22,421
STEWART INFORMATION SERVICES	8,282
STIFEL FINANCIAL CORP	30,855
STIFEL FINANCIAL CORP	39,553
STONEX GROUP INC	7,446
STRATEGIC ED INC	6,478
STRIDE INC COMMON STOCK	11,742
STRUCTURE THERA INC	11,656
STRYKER CORP	22,596
STURM RUGER & CO INC	5,124
SUMMIT HOTEL PROPERTIES INC	30,877

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

Domestic & International Equities

Description	Shares / Units
SUN COUNTRY AIRLINES HOLDING	8,900
SUN LIFE FINL INC	216,560
SUNCOKE ENERGY INC	24,100
SUNCOR ENERGY INC NEW	87,500
SUNPOWER CORP	25,000
SUNRUN INC	63,504
SUNSTONE HOTEL INVESTORS INC	61,275
SUPER MICRO COMPUTER INC	13,532
SUPER MICRO COMPUTER INC	1,601
SUPERNUS PHARMACEUTICALS INC	14,981
SWEETGREEN INC	250,673
SYLVAMO CORPORATION COMMON S	9,536
SYNAPTICS INC	12,144
SYNCHRONY FINL	28,021
SYNCHRONY FINL	661,970
SYNNEX CORP	12,103
SYNOPSYS INC	10,184
SYNOVUS FINANCIAL CORP	42,323
SYNOVUS FINANCIAL CORP	62,916
SYSCO CORP	33,797
T MOBILE US INC	34,647
TAIWAN SEMICONDUCTOR ADR	82,990
TAKE-TWO INTERACTIVE SOFTWARE	10,579
TAKE-TWO INTERACTIVE SOFTWARE	125,295
TALOS ENERGY INC	31,440
TANDEM DIABETES CARE INC	18,900
TANGER FACTORY OUTLET CENTER	30,217
TAPESTRY INC	15,526
TAPESTRY INC	321,000
TARGA RES CORP	14,962
TARGET CORP	30,887
TAYLOR MORRISON HOME CORP	32,386
TE CONNECTIVITY LTD	21,010
TECHTARGET INC	7,849
TEGNA INC	66,816
TELEDYNE TECHNOLOGIES	3,152

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

Domestic & International Equities

Description	Shares / Units
TELEFLEX INC	3,146
TELEPHONE & DATA SYS INC	28,844
TEMPUR SEALY INTERNATIONAL,	50,905
TENET HEALTHCARE CORP	30,190
TENNANT CO	5,311
TERADATA CORP	31,215
TERADYNE INC	10,303
TEREX CORP	20,747
TESLA INC	185,590
TESLA INC	32,397
TESLA INC	65,123
TESLA INC	22,759
TESLA INC	71,749
TETRA TECHNOLOGIES INC	15,291
TEXAS CAPITAL BANCSHARES INC	15,221
TEXAS INSTRUMENTS INC	60,800
TEXAS INSTRUMENTS INC	55,124
TEXAS ROADHOUSE INC	19,415
TEXAS ROADHOUSE INC	14,148
TEXTRON INC	13,245
TEXTRON INC	161,000
THALES SA	377,300
THE CHEFS'S WAREHOUSE INC	9,200
THE ENSIGN GROUP INC	15,976
THE GREENBRIER COS INC	10,273
THE ODP CORP	12,356
THE SIMPLY GOOD FOODS CO	23,800
THE ST. JOE COMPANY	9,500
THE TRADE DESK	334,503
THERMO ELECTRON CORP	25,820
THERMO ELECTRON CORP	38,279
THERMO ELECTRON CORP	18,649
THOR INDUSTRIES INC	15,748
THRYV HOLDINGS INC COMMON ST	8,863
TIMKEN CO	19,367
TIMKENSTEEL CORP	10,851

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

Domestic & International Equities

Description	Shares / Units
TITAN INTERNATIONAL INC	15,017
TIVITY HEALTH INC	1
TJX COS INC	76,831
TJX COS INC	105,850
TKO GROUP HOLDINGS INC	18,329
TOKYO ELECTRON LTD	225,515
TOLL BROTHERS INC	30,858
TOMPKINS FINANCIAL CORP	3,431
TOOTSIE ROLL INDUSTRIES	5,092
TOPBUILD CORP	9,243
TORO CO	30,069
TOTAL SA	280,180
TOTAL SA	372,790
TRACTOR SUPPLY CO	7,277
TRACTOR SUPPLY CO	100,000
TRANE TECHNOLOGIES PLC	15,289
TRANSDIGM GROUP INC	3,677
TRAVEL + LEISURE CO	24,100
TRAVELERS COS INC/THE	15,316
TREEHOUSE FOODS INC	14,567
TREX CO INC	31,937
TRI POINTE HOMES, INC.	28,718
TRIMBLE NAVIGATION LIMITED	16,634
TRINET GROUP INC	5,084
TRINITY INDUSTRIES	23,692
TRIPADVISOR INC	30,437
TRIUMPH BANCORP INC	6,400
TRIUMPH BANCORP INC	19,034
TRIUMPH GROUP INC	18,105
TRUEBLUE INC	10,088
TRUIST FINANCIAL CORP	89,243
TRUPANION INC	10,138
TRUSTCO BANK CORP	5,518
TRUSTMARK CORP	17,698
TTEC HLDGS INC	5,189
TTM TECHNOLOGIES INC	29,537

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

Domestic & International Equities

Description	Shares / Units
TWILIO INC	83,124
TWO HARBORS INVESTMENT CORP	24,829
TYLER TECHNOLOGIES INC	2,954
TYSON FOODS INC CL A	19,096
U.S. SILCA HOLDINGS INC	21,880
UBS ALL COUNTRY WORLD	5,754,818
UBS COLLECTIVE INVESTMENT TR	3,164,305
UBS GROUP AG	680,950
UDR INC	20,290
UFP INDUSTRIES INC	18,050
UFP TECHNOLOGIES INC. COMMON	2,100
UGI CORP	64,197
ULTA BEAUTY INC	3,334
ULTA BEAUTY INC	50,200
ULTRA CLEAN HLDS INC	13,665
UMB FINANCIAL CORP	13,106
UNDER ARMOUR INC	57,100
UNDER ARMOUR INC CL A	59,567
UNIFIRST CORP/MA	4,363
UNION PACIFIC CORP	40,779
UNION PACIFIC CORP	44,180
UNITED BANKSHARES INC	39,134
UNITED COMMUNITY BANKS	29,997
UNITED CONTL HLDGS INC	21,971
UNITED CONTL HLDGS INC	474,300
UNITED FIRE GROUP INC	6,235
UNITED NATURAL FOOD INC	16,100
UNITED PARCEL SERVICE CL B	48,420
UNITED RENTALS INC	4,716
UNITED RENTALS INC	36,905
UNITED RENTALS INC	45,400
UNITED RENTALS INC	69,280
UNITED STATES STEEL CORP	67,439
UNITED THERAPEUTICS CORP	13,453
UNITEDHEALTH GROUP INC	62,027
UNITEDHEALTH GROUP INC	56,489

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

Domestic & International Equities

Description	Shares / Units
UNITEDHEALTH GROUP INC	45,970
UNITEDHEALTH GROUP INC	57,496
UNITEDHEALTH GROUP INC	42,529
UNITI GROUP INC	68,573
UNITIL CORP	4,300
UNIVERSAL CORP VA	6,952
UNIVERSAL DISPLAY CORP	12,377
UNIVERSAL HEALTH REALTY INCO	3,723
UNIVERSAL HEALTH SERVICES-B	4,303
UNIVERSAL HEALTH SERVICES-B	159,100
UNUM GROUP	54,255
URAN EDGE PROPERTIES	33,951
URBAN OUTFITTERS INC	17,421
US BANCORP	98,804
US FOODS HOLDING CORP COMMON	63,170
US PHYSICAL THERAPY INC	3,526
USANA HEALTH SCIENCES INC	3,600
VAIL RESORTS INC	10,800
VALARIS LIMITED	18,340
VALARIS LTD	1,259
VALARIS PLC	1
VALARIS PLC	45,799
VALE SA	914,090
VALE SA	227,700
VALE SA	1,225,300
VALERO ENERGY CORP	23,653
VALLEY NATIONAL BANCORP	126,997
VALMONT INDUSTRIES INC	6,490
VALVOLINE INC	40,664
VAREX IMAGING CORP	11,547
VARONIS SYSTEMS INC	145,877
VARONIS SYSTEMS INC	21,770
VAXCYTE INC	21,495
VECTOR GROUP LTD	41,000
VEECO INSTRUMENTS INC	13,954
VENTAS INC	26,964

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

Domestic & International Equities

Description	Shares / Units
VEOLIA ENVIRONNEMENT SA	543,540
VERACYTE INC	38,450
VERALTO CORP	14,657
VERICEL CORP	13,000
VERISIGN INC	5,995
VERISK ANALYTICS INC	9,711
VERITEX HOLDINGS INC	15,621
VERIZON COMMUNICATIONS	281,517
VERIZON COMMUNICATIONS	205,990
VERRA MOBILITY CORP	42,000
VERRA MOBILITY CORP	125,766
VERTEX PHARMACEUTICALS INC	17,255
VERTEX PHARMACEUTICALS INC	32,903
VERTEX PHARMACEUTICALS INC	37,056
VERTEX PHARMACEUTICALS INC	24,432
VESTIS CORP	39,953
VF CORP	22,159
VF CORP	77,016
VIACOMCBS INC	32,302
VIAD CORP	5,959
VIASAT INC	25,500
VIATRIS INC	80,464
VIAVI SOLUTIONS INC	65,782
VICI PROPERTIES INC COMMON S	67,826
VICOR CORP	6,493
VICTORIAS SECRET AND CO	22,200
VIPSHOP HLDGS LTD	953,390
VIPSHOP HLDGS LTD	196,300
VIR BIOTECHNOLOGY INC COMMON	20,900
VIRTUS INVESTMENT PARTNERS I	2,044
VISA INC	107,447
VISA INC	116,537
VISA INC	86,503
VISHAY INTERTECHNOLOGY INC	41,539
VISTA OUTDOOR INC	16,328
VISTEON CORP	8,873

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

Domestic & International Equities

Description	Shares / Units
VISTEON CORP	21,029
VISTRA ENERGY CORPORATION CO	103,400
VITESSE ENERGY INC	3,189
VONTIER CORP	46,212
VORNADO REALTY TRUST	46,686
VOYA FINL INC	28,407
VULCAN MATERIALS CO	8,894
W. P. CAREY INC COMMON STOCK	62,160
WABASH NATIONAL CORP	14,004
WABTEC CORP	11,991
WALGREENS BOOTS ALLIANCE INC	47,972
WALKER & DUNLOP INC	8,877
WAL-MART STORES INC	95,458
WARNER BROS DISCOVERY INC	148,396
WARRIOR MET COAL INC	14,600
WASHINGTON FEDERAL INC	20,300
WASHINGTON REIT	24,500
WASTE MANAGEMENT INC	24,678
WATERS CORP	3,959
WATSCO INC	9,663
WATSCO INC	19,046
WATTS WATER TECHNOLOGIES INC	7,920
WAYFAIR INC	95,590
WD-40 CO	3,895
WEATHERFORD INTERNATIONAL PL	20,000
WEATHERFORD INTL PLC	13,863
WEBSTER FINANCIAL CORP	51,070
WEBSTER FINANCIAL CORP	21,746
WEC ENERGY GROUP INC	21,108
WELLS FARGO & CO	244,993
WELLS FARGO & CO	238,252
WELLTOWER INC	33,530
WENDY'S CO	51,757
WERNER ENTERPRISES INC	19,024
WESCO INTERNATIONAL INC	13,948
WESCO INTERNATIONAL INC	5,383

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

Domestic & International Equities

Description	Shares / Units
WESCO INTERNATIONAL INC	0
WEST PHARMACEUTICAL SERVICES	4,950
WESTAMERICA BANCORPORATION	8,125
WESTERN ALLIANCE	30,400
WESTERN DIGITAL CORP	21,430
WESTERN UNION CO	114,407
WESTLAKE CHEMICALS	10,691
WESTROCK CO	17,129
WEX INC	12,667
WEX INC	9,870
WEYERHAEUSER CORP	48,907
WHIRLPOOL CORP	3,685
WHITESTONE REIT	12,354
WILEY (JOHN) & SONS CL A	12,300
WILLIAMS COS	81,458
WILLIAMS COS	268,731
WILLIAMS SONOMA INC	19,571
WILLIS TOWERS	7,014
WILLSCOT MOBILE MINI	11,351
WINGSTOP INC	8,848
WINGSTOP INC	7,562
WINNEBAGO INDUSTRIES INC	9,570
WINTRUST FINANCIAL CORP	17,720
WISDOMTREE INVESTMENTS INC	32,193
WK KELLOGG CO	19,041
WOLFSPEED INC	36,019
WOLFSPEED, INC	209,660
WOLVERINE WORLD WIDE INC	23,211
WOODWARD INC	17,384
WORKDAY INC	32,240
WORKDAY INC	41,420
WORLD ACCEPTANCE CORP	1,172
WORLD FUEL SERVICES CORP	18,910
WORTHINGTON INDUSTRIES	9,254
WORTHINGTON STEEL INC	9,254
WSFS FINANCIAL CORP	18,695

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

Domestic & International Equities

Description	Shares / Units
WYNDHAM HOTELS & RESORTS INC	24,835
WYNDHAM HTLS	27,820
WYNN RESORTS LTD	6,487
XCEL ENERGY INC	36,934
XENCOR INC	17,208
XENIA HOTELS & RESORTS INC	33,096
XEROX HOLDINGS CORP	34,524
XPEL INCORPORATION COMMON ST	5,655
XPERI INC	12,080
XPO LOGISTICS INC	33,616
XYLEM INC	12,986
YELP INC	19,800
YETI HOLDINGS INC	26,501
YETI HOLDINGS INC	35,484
YETI HOLDINGS INC	67,923
YPF SOCIEDAD ANONIMA	230,500
YUM BRANDS INC	18,748
ZEBRA TECHNOLOGIES CORP CL A	3,441
ZEBRA TECHNOLOGIES CORP CL A	27,880
ZIFF DAVIS INC	14,416
ZIFF DAVIS INC	11,907
ZIMMER BIOMET HOLDINGS INC	13,980
ZIONS BANCORPORATION	9,920
ZOETIS INC	30,823
ZOOM VIDEO COMMUNICATIONS IN	104,010
ZOOMINFO TECH INC	89,758
ZOOMINFO TECHNOLOGIES INC	78,697
ZOOMINFO TECHNOLOGIES INC	144,206
ZTO EXPRESS CAYMAN INC	466,970
ZURN WATER SOLUTIONS CORP	58,661
ZYNEX INC	1

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

Fixed Income

Description	Par Amount
3M COMPANY	2,000,000
7-11 INC	280,000
7-ELEVEN INC	3,032,000
ABBVIE INC	2,023,000
ABBVIE INC	1,290,000
ABBVIE INC	1,100,000
ABMT	181,893
ACTIVISION BLIZZARD	1,000,000
ACTIVISION BLIZZARD	1,670,000
ACTIVISION BLIZZARD	3,100,000
ACTIVISION BLIZZARD	2,330,000
ACTIVISION BLIZZARD	3,000,000
AERCAP IRELAND CAP/GLOBA	3,222,000
AGILENT TECHNOLOGIES INC	640,000
AGILENT TECHNOLOGIES INC	770,000
AIG GLOBAL FUNDING	150,000
AIG GLOBAL FUNDING	230,000
AKER BP ASA	1,884,000
ALABAMA FEDERAL AID HIGHWAY	1,500,000
ALABAMA POWER COMPANY	610,000
ALBEMARLE CORP	300,000
ALCON FINANCE CORP	2,022,000
ALEXANDRIA REAL ESTATE	730,000
ALIBABA	1,000,000
ALLIANT ENERGY FINANCE	810,000
ALLINA HEALTH SYSTEM	635,000
ALPHABET INC	2,000,000
AMAZON.COM	2,000,000
AMAZON.COM INC	2,000,000
AMAZON.COM INC	2,000,000
AMAZON.COM INC	2,000,000
AMER TRANS SYST	570,000
AMERICAN EXPRESS	940,000
AMERICAN EXPRESS	380,000
AMERICAN EXPRESS	240,000
AMERICAN EXPRESS	170,000

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

Fixed Income

Description	Par Amount
AMERICAN EXPRESS CO	2,000,000
AMERICAN EXPRESS CO	5,500,000
AMERICAN EXPRESS CO	2,000,000
AMERICAN EXPRESS CO	3,159,000
AMERICAN HONDA FINANCE	790,000
AMERICAN TOWER CORP	3,136,000
AMERSON ORCHARD GTOWN KY	10,000,000
AMERSON ORCHARD GTOWN KY	3,000,000
AMERSON ORCHARD GTOWN KY	5,000,000
AMGEN INC	2,597,000
AMGEN INCORPORATED	840,000
AMPHENOL CORP	270,000
AN JOSE CA REDEV AGY SUCCESS	1,015,000
ANALOG DEVICES INC	1,000,000
ANDOVER MA	1,100,000
ANGLO AMERICAN CAPITAL	200,000
ANGLO AMERICAN CAPITAL	200,000
ANGLO AMERICAN CAPITAL	990,000
ANGLO AMERICAN CAPITAL	260,000
ANGLO AMERICAN CAPITAL	700,000
ANHEUSER-BUSCH COS	1,763,000
ANHEUSER-BUSCH INBEV	2,000,000
ANHEUSER-BUSCH INBEV WOR	830,000
AON CORP	7,500,000
AON CORP	6,500,000
AON CORP/AON GLOBAL HOLD	340,000
APPLE INC	1,500,000
APPLE INC	3,337,000
APPLE INC 5/4/43	1,000,000
APPLE INC.	2,000,000
APPLE INC.	3,000,000
APPLIED MATERIAL	3,750,000
APPLIED MATERIAL	1,250,000
APPLIED MATERIAL	1,250,000
APPLIED MATERIAL	3,750,000
ARCHER-DANIELS	500,000

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

Fixed Income

Description	Par Amount
ARES CAPITAL CORP	2,699,000
ASCENSION HEALTH	275,000
ASCENSION HEALTH	725,000
ASHTED CAPITAL INC	2,418,000
AT&T INC	1,000,000
AT&T INC	1,000,000
AT&T INC	1,100,000
AT&T INC	470,000
AT&T INC	750,000
AT&T INC	2,000,000
AT&T INC	1,301,000
ATLANTA GA	830,000
ATMOS ENERGY CORPORATION	260,000
AVERY DENNISON CORP	3,000,000
BAE SYSTEMS HOLDINGS INC	570,000
BAE SYSTEMS PLC	2,000,000
BAIDU INC	1,000,000
BALTIMORE CNTY MD	1,000,000
BANK 2020BN26	2,080,000
BANK 2021BN36	3,701,000
BANK 2021BN37	4,020,000
BANK 2021BN37	3,000,000
BANK NBNK39	2,630,000
BANK OF AMERICA CORP	1,981,000
BANK OF AMERICA CORP	1,950,000
BANK OF AMERICA FUNDING CORP	1,200,000
BANK OF AMERICA FUNDING CORP	1,400,000
BANK OF AMERICA FUNDING CORP	650,000
BANK OF AMERICA FUNDING CORP	1,000,000
BANK OF AMERICA FUNDING CORP	510,000
BANK OF AMERICA FUNDING CORP	310,000
BANK OF AMERICA FUNDING CORP	310,000
BANK OF AMERICA FUNDING CORP	320,000
BANK OF AMERICA FUNDING CORP	700,000
BANK OF MONTREAL	270,000
BANK OF MONTREAL	730,000

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

Fixed Income

Description	Par Amount
BANK OF MONTREAL	2,266,000
BANK OF NOVA SCOTIA	90,000
BANK OF NOVA SCOTIA	580,000
BANK OF NOVA SCOTIA	260,000
BANK OF NOVA SCOTIA	600,000
BANK OF NOVA SCOTIA	4,015,000
BANK OF NY MELLON CORP	470,000
BANK OF NY MELLON CORP	700,000
BANK OF NY MELLON CORP	680,000
BANK OF NY MELLON CORP	2,479,000
BARCLAYS COMMERC2020C7 GAGE	7,525,000
BARCLAYS COMMERC2021C11 GAGE	1,980,000
BARCLAYS COMMERC2021C12 GAGE	15,480,000
BARCLAYS COMMERC2022C14 GAGE	1,535,000
BARCLAYS COMMERC2022C16 GAGE	3,540,000
BARCLAYS PLC	2,978,000
BARREN COUNTY KY GO	630,000
BARREN COUNTY KY GO	1,285,000
BARREN COUNTY KY GO	2,455,000
BAT CAPITAL CORP	2,671,000
BAXTER INTERNATIONAL INC	220,000
BAXTER INTERNATIONAL INC	950,000
BAXTER INTERNATIONAL INC	660,000
BAYCARE HEALTH SYSTEM	390,000
BAYER US FINANCE	800,000
BAYER US FINANCE	340,000
BAYER US FINANCE LLC	1,020,000
BECTON DICKINSON	1,604,000
BECTON DICKINSON AND CO	250,000
BEECHWOOD KY ISD	2,000,000
BELLEVUE	470,000
BEMIS COMPANY INC	3,042,000
BENCHMARK MORTGA2018B8	4,040,000
BENCHMARK MORTGA2021B25	11,333,000
BERKSHIRE HATHAWAY	4,000,000
BERKSHIRE HATHAWAY	3,000,000

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

Fixed Income

Description	Par Amount
BERKSHIRE HATHAWAY	12,000,000
BERKSHIRE HATHAWAY	6,000,000
BERKSHIRE HATHAWAY ENERGY	8,000,000
BERKSHIRE HATHAWAY ENERGY	5,000,000
BERKSHIRE HATHAWAY INC	2,000,000
BERKSHIRE HATHAWAY INC	1,678,000
BERKSHIRE HATHAWAY ENERGY	5,000,000
BEXAR CNTY TX	1,085,000
BHP BILLITON FINANCE	800,000
BLACK HILLS CORP	1,200,000
BMW US CAPITAL LLC	3,500,000
BMW US CAPITAL	7,000,000
BMW US CAPITAL	5,000,000
BMW US CAPITAL LLC	590,000
BMW US CAPITAL LLC	5,000,000
BNP PARIBAS	1,180,000
BNP PARIBAS	600,000
BNP PARIBAS	630,000
BOEING CO	970,000
BOEING CO	420,000
BOEING CO	565,000
BOEING CO	1,608,000
BOSTON PROPERTIES LP	485,000
BOSTON PROPERTIES LP	410,000
BOSTON PROPERTIES LP	450,000
BOSTON UNIVERSITY	3,000,000
BP CAP MARKETS AMERICA	710,000
BPCE SA	740,000
BRASKEM NETHERLANDS	1,696,000
BRITISH TELECOMMUNICATIO	2,894,000
BROADCOM INC	3,421,000
BROWN FORMAN CORP	2,100,000
BROWN-FORMAN CORP	5,000,000
BROWN-FORMAN CORP	4,600,000
BROWN-FORMAN CORP.	2,000,000
BROWN-FORMAN CORP.	1,000,000

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

Fixed Income

Description	Par Amount
BRUNSWICK CORP	2,732,000
BUCKS CNTY PA CMNTY CLG AUTH	445,000
BURLINGTN NORTH SANTA FE	350,000
BURLINGTON NORTH SANTA FE	2,389,000
BURLINGTON NORTHERN SANTA FE	2,000,000
BURLINGTON NOTHERN SANTA FE	2,000,000
BWAY MORTGAGE TRUST	0
CALIFORNIA MUNI FIN AUTH-FBI	3,355,000
CALIFORNIA ST	1,250,000
CAMPBELL UNION HIGH SCHOOL	1,265,000
CANADIAN NATIONAL RESOURCES	700,000
CANUTILLO TX INDEP SCH DIST	1,000,000
CAPITAL ONE FINANCIAL CORP	470,000
CAPITAL ONE FINANCIAL CORP	460,000
CAPITAL ONE FINANCIAL CORP	180,000
CAPITAL ONE FINANCIAL CORP	1,646,000
CAPITAL ONE FINANCIAL CORP	390,000
CARE CAPITAL PROPERTIES	1,786,000
CARGILL INC 144A SR NOTES	2,000,000
CARLISLE CO KY SD FIN CORP	1,840,000
CARRIER GLOBAL CORP	1,430,000
CARRIER GLOBAL CORP	1,571,000
CATERPILLAR INC	1,000,000
CATERPILLAR INC	1,500,000
CATERPILLAR INC	5,000,000
CATERPILLAR INC	2,000,000
CATERPILLAR INC	2,500,000
CELANESE US HOLDINGS LLC	2,610,000
CENOVUS ENERGY INC	710,000
CENTERPOINT ENERGY RES	930,000
CGCMT	7,035,000
CHANDLER AZ EXCISE TAX REVEN	1,000,000
CHARLES SCHWAB COR	360,000
CHARLES SCHWAB COR	390,000
CHARLES SCHWAB CORP	5,000,000
CHARLES SCHWAB CORP	2,000,000

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

Fixed Income

Description	Par Amount
CHARLES SCHWAB CORP	6,000,000
CHARLES SCHWAB CORP	3,000,000
CHARLES SCHWAB CORP	2,000,000
CHARTER COM	2,000,000
CHARTER COMM OPT LLC/CAP	1,400,000
CHARTER COMM OPT LLC/CAP	560,000
CHARTER COMM OPT LLC/CAP	1,729,000
CHENIERE ENERGY INC	3,269,000
CHEVRON CORP	4,000,000
CHICAGO IL	70,000
CINCINNATI FINANCIAL CORP DE	2,500,000
CINCINNATI FINANCIAL CORP DE	2,000,000
CITIGROUP	1,860,000
CITIGROUP COMMERCIAL MORTGAG	1,572,641
CITIGROUP INC	490,000
CITIGROUP INC	1,569,000
CITIGROUP INC 6/1/25	2,000,000
CITIGROUP INCORPORATED	1,520,000
CITIGROUP INCORPORATED	840,000
CITIGROUP INCORPORATED	685,000
CITIGROUP INCORPORATED	810,000
CITIGROUP INCORPORATED	540,000
CITIZENS BANK NA/RI	730,000
CITIZENS BANK NA/RI	250,000
CITIZENS BANK NA/RI	2,539,000
CITY OF AURORA CO WATER REVE	1,160,000
CITY OF OWENSBORO KY	1,315,000
CITY OF PADUCAH KY	610,000
CLARK CO KY SDFC	2,000,000
CME GROUP INC	3,650,000
CMS ENERGY CORP	3,736,000
CNH INDUSTRIAL NV	350,000
COCA-COLA CO	5,000,000
COCA-COLA CO	3,000,000
COMCAST CORP	1,234,000
COMCAST CORP	1,935,000

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

Fixed Income

Description	Par Amount
COMCAST CORPORATION	832,000
COMCAST CORPORATION	1,250,000
COMCAST CORPORATION	180,000
COMERICA BANK	550,000
COMM	2,810,000
COMM MORTGAGE TRUST	1,830,000
COMMONSPIRIT HEALTH	435,000
COMMONSPIRIT HEALTH	2,083,000
CONNECTICUT LIGHT & POWER	200,000
CONOCOPHILLIPS COMPANY	385,000
CONSTELLATION BRANDS INC	500,000
CONSUMERS ENERGY COMPANY	930,000
CONTINENTAL RESOURCES	1,620,000
COOPERATIEVE RABOBANK UA	810,000
COOPERATIEVE RABOBANK UA	260,000
COOPERATIEVE RABOBANK UA	660,000
COOPERATIEVE RABOBANK UA	360,000
CORESTATES CAPTL III	3,354,000
COSTCO WHOLESALE CORP	1,000,000
COSTCO WHOLESALE CORP	2,000,000
COSTCO WHOLESALE CORP	3,000,000
COTERRA ENERGY INC	470,000
COVE LAKE VILLAGE APARTMENTS	10,500,000
CPC INTERNATIONAL INC DEBS	5,000,000
CREDIT SUISSE GROUP AG	660,000
CREDIT SUISSE GROUP AG	1,000,000
CRH AMERICA FINANCE INC	590,000
CRH AMERICA INCORPORATED	650,000
CROWN CASTLE INTL CORP	5,000,000
CROWN CASTLE INTL CORP	2,411,000
CSX CORP	3,000,000
CUBESMART LP	655,000
CVS CORP	1,901,000
CVS HEALTH CORP	532,000
CVS HEALTH CORP	830,000
CVS HEALTH CORP	230,000

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

Fixed Income

Description	Par Amount
CVS HEALTH CORP	800,000
CVS HEALTH CORP	370,000
DAIMLER TRUCKS FINAN NA	400,000
DAIMLER TRUCKS FINAN NA	700,000
DAIMLER TRUCKS FINAN NA	210,000
DANVILLE KY	755,000
DANVILLE KY	50,000
DCP MIDSTREAM LLC	2,584,000
DEERE & COMPANY	5,000,000
DELTA AIR LINES/SKYMILES	1,702,000
DEPT OF HOUSING & URBAN DEVL	1,790,000
DEPT OF HOUSING & URBAN DEVL	2,200,000
DESERT CMNTY CLG DIST CA TXB	825,000
DGELN	3,000,000
DH EUROPE FINANCE II	2,517,000
DIGITAL REALTY TRUST LP	1,270,000
DIPPING SPRINGS TX INDEP SCH	685,000
DOMINION ENERGY SOUTH	840,000
DOMINION ENERGY SOUTH	720,000
DTE ELECT	955,000
DTE ELECTRIC CO	350,000
DUKE ENERGY CAROLINAS	1,400,000
DUKE ENERGY PROGRESS	5,000,000
DUKE ENERGY PROGRESS INC	1,795,000
DUKE ENERGY PROGRESS INC	1,352,000
DUKE ENERGY PROGRESS LLC	660,000
DUKE UNIVERSITY	2,250,000
DUKE UNIVERSITY HEALTH	585,000
EASTMAN CHEMICAL	360,000
ECMC GROUP STUDENT LOAN TRUS	919,085
ECOLAB INC	1,109,000
ECOLAB INC 12/8/41	136,000
EDISON INTERNATIONAL	1,747,000
ELECTRICITE DE FRANCE	3,282,000
ELEVANCE HEALTH INC	2,290,000
ELI LILLY & CO	2,286,000

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

Fixed Income

Description	Par Amount
EMERSON ELECTRIC CO	500,000
ENBRIDGE INC	290,000
ENBRIDGE INC	660,000
ENERGY TRANSFER LP	440,000
ENTERGY ARKANSAS INC	1,000,000
ENTERGY ARKANSAS LLC	420,000
ENTERPRISE PRODUCTS OPER	700,000
ENTERPRISE PRODUCTS OPER	130,000
ENTERPRISE PRODUCTS OPER	610,000
EQUIFAX INCORPORATED	580,000
EQUIFAX INCORPORATED	230,000
ESTEE LAUDER CO INC	1,000,000
EVERGY KANSAS CENTRAL	280,000
EVERGY METRO	1,520,000
EVERGY MISSOURI WEST INC	540,000
EXELON CORPORATION	450,000
EXPERIAN FINANCE PLC	210,000
EXPERIAN FINANCE PLC	1,200,000
EXPORT IMPORT BK UNITED	183,786
EXTRA SPACE STORAGE LP	190,000
EXTRA SPACE STORAGE LP	640,000
EXXON MOBIL	3,000,000
EXXON MOBIL	1,000,000
EXXON MOBIL CORPORATION	1,000,000
FANNIE MAE	3,126,473
FANNIE MAE	3,395,636
FANNIE MAE	1,006,332
FANNIE MAE	703,411
FANNIE MAE	710,407
FANNIE MAE	1,521,047
FANNIE MAE	1,520,000
FANNIE MAE	3,020,000
FANNIE MAE 30 YR.	1,097,336
FANNIE MAE 30 YR. (#2)	734,286
FANNIE MAE POOL	1,427,552
FANNIE MAE POOL	2,815,902

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

Fixed Income

Description	Par Amount
FANNIE MAE POOL	2,546,029
FANNIE MAE POOL	810,476
FANNIE MAE POOL	1,491,570
FANNIE MAE POOL	1,005,584
FANNIE MAE POOL	758,603
FANNIE MAE POOL	1,751,482
FANNIE MAE POOL	1,254,437
FANNIE MAE POOL	5,547,320
FANNIE MAE POOL	1,140,042
FANNIE MAE POOL	3,149,999
FANNIE MAE POOL	830,431
FANNIE MAE POOL	633,888
FAYETTE CO. KY SCH DIST FIN	9,000,000
FAYETTE CO. KY SCH DIST FIN	10,000,000
FEDERAL EXPRESS CORPORATION	750,000
FEDERAL EXPRESS CORPORATION	900,000
FEDERAL FARM CREDIT BANK	3,000,000
FEDERAL FARM CREDIT BANK	3,000,000
FEDERAL FARM CREDIT BANK	3,000,000
FEDERAL FARM CREDIT BANK	2,000,000
FEDERAL FARM CREDIT BANK	3,000,000
FEDERAL FARM CREDIT BANK	2,000,000
FEDERAL FARM CREDIT BANK	2,000,000
FEDERAL FARM CREDIT BANK	2,000,000
FEDERAL FARM CREDIT BANK	2,000,000
FEDERAL FARM CREDIT BANK	2,000,000
FEDERAL FARM CREDIT BANK	2,000,000
FEDERAL HOME LOAN BANK	5,000,000
FEDERAL HOME LOAN BANK	5,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	5,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	4,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	5,000,000
FEDERAL HOME LOAN BANK	3,000,000

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

Fixed Income

Description	Par Amount
FEDERAL HOME LOAN BANK	1,900,000
FEDERAL HOME LOAN BANK	2,000,000
FEDEX CORP	2,272,000
FFCB BONDS 7/26/27	5,000,000
FG A84158	93,492
FG G04388	141,780
FGLMC	163,588
FHLMC (GOLD) POOL # A42105	41,562
FHLMC (GOLD) POOL # A47480	33,292
FHLMC (GOLD) POOL # FGP28000	550,463
FHLMC (GOLD) POOL # G08122	65,736
FHMS K753	2,360,000
FHMS K753 A2 4.4	1,720,000
FIDELITY NATIONAL FINANCIAL	1,800,000
FIDELITY NATIONAL INFORM	310,000
FIDELITY NATL FINANCIAL	7,000,000
FIDELITY NATL FINANCIAL	3,500,000
FIFTH THIRD BANCORP	915,000
FIFTH THIRD BANCORP	280,000
FIRST UNION CORP SUB DEBS	2,000,000
FIRST UNION CORP SUB DEBS	1,000,000
FIRSTENERGY TRANSMISSION	3,096,000
FISERV INCORPORATED	1,320,000
FISERV INCORPORATED	540,000
FISERV INCORPORATED	200,000
FLEMING CO., KY SDFC	5,000,000
FLORIDA GAS TRANSMISSION	1,400,000
FLORIDA POWER AND LIGHT	340,000
FLORIDA POWER AND LIGHT	480,000
FLORIDA ST HSG FIN CORP	565,000
FLORIDA ST WTR POLL CONTROL	1,250,000
FMC CORP	580,000
FMC CORP	1,280,000
FN 932227	14,997
FN AN3706	6,905,944
FN AN7825	4,468,460

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

Fixed Income

Description	Par Amount
FN AN8258	4,851,480
FN BL5028	3,234,763
FN BL5028	3,696,873
FN BL5028	5,545,309
FN BS6908	5,000,000
FN BS6908	5,500,000
FN BS9833	4,901,000
FN BZ0085	2,180,000
FN BZ0085	2,968,000
FNMA	3,400,000
FNMA	3,708,008
FNMA	1,690,000
FNMA	2,790,000
FNMA	1,110,000
FNMA	4,430,000
FNMA CA8256	8,921,342
FNMA FM6852	7,300,104
FNMA FS5701	9,933,994
FNMA FS5701	9,956,724
FNMA FS6484	6,687,253
FNMA FS6484	5,493,172
FNMA AN0918	4,422,672
FNMA BONDS	4,000,000
FNMA POOL # 251752	1,536
FNMA POOL # 256089	294,510
FNMA POOL # 256181	49,688
FNMA POOL # 313644	7,996
FNMA POOL # 456258	15,887
FNMA POOL # 457075	21,967
FNMA POOL # 521220	10,472
FNMA POOL # 755598	26,184
FNMA POOL # 755598	26,184
FNMA POOL # 763651	37,037
FNMA POOL # 763651	37,037
FNMA POOL # 902823	69,005
FNMA POOL # 942887	59,264

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

Fixed Income

Description	Par Amount
FNMA POOL # 944608	54,872
FNMA POOL AN0502	1,474,673
FORD CREDIT AUTO OWNER TRUST	2,535,000
FORSYTH COUNTY GA SCH DIST	1,000,000
FORT KNOX MILITARY HOUSING	4,933,683
FORTUNE BRANDS HOME & SE	700,000
FOX CORP	1,000,000
FOX CORP	2,000,000
FREDDIE MAC SD3980	11,180,606
FREDDIE MAC - SCRT	1,202,630
FREDDIE MAC - SCRT	863,012
FREDDIE MAC - SCRT	512,103
FREDDIE MAC 55 - UMBS	545,487
FREDDIE MAC 55 - UMBS	755,941
FREDDIE MAC 55 - UMBS	1,601,231
FREDDIE MAC 55 - UMBS	1,262,382
FREDDIE MAC 55 - UMBS	1,245,996
FREDDIE MAC GOLD POOL	254,534
FREDDIE MAC GOLD POOL	434,590
G@ BJ9649	745,339
GARFIELD/PITKIN/EAGLE CO SCH	815,000
GATX CORP	1,000,000
GATX CORP	2,600,000
GE HEALTHCARE TECHNOLOGIES I	910,000
GENERAL DYNAMICS CORP	2,500,000
GENERAL DYNAMICS CORP	1,500,000
GENERAL DYNAMICS CORP	1,000,000
GENERAL MILLS INCORPORATED	730,000
GENERAL MILLS INCORPORATED	130,000
GENERAL MOTORS CO	330,000
GENERAL MOTORS FINL CO	910,000
GENERAL MOTORS FINL CO	560,000
GENERAL MOTORS FINL CO	1,351,000
GENERAL MOTORS FINL CO	1,413,000
GEORGIA-PACIFIC LLC	1,000,000
GN 698276	7,359

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

Fixed Income

Description	Par Amount
GNMA MTG POOL # 417322	9,944
GNMA MTG POOL # 417322	7,311
GNMA MTG POOL # 448386	74,975
GNMA MTG POOL # 457859	72,506
GNMA MTG POOL # 486228	8,868
GNMA MTG POOL # 499991	24,151
GNMA MTG POOL # 539783	23,984
GNMA MTG POOL # 570491	28,209
GNR 2023-112 VA	2,790,480
GNR 2023-148 KV	2,781,417
GOLDMAN SACHS	4,000,000
GOLDMAN SACHS GROUP INC	1,200,000
GOLDMAN SACHS GROUP INC	800,000
GOLDMAN SACHS GROUP INC	970,000
GOLDMAN SACHS GROUP INC	1,600,000
GOLDMAN SACHS GROUP INC	610,000
GOLDMAN SACHS GROUP INC	5,000,000
GOLDMAN SACHS GROUP INC	3,000,000
GOLDMAN SACHS GROUP INC	5,000,000
GOLDMAN SACHS GROUP INC	1,325,000
GOLDMAN SACHS GROUP INC	2,949,000
GOVERNMENT NATIOMA8045 GAGE	5,948,075
GOVERNMENT NATIOMA8877 GAGE	5,702,568
GRAYSON CO KY SDFC	1,920,000
GREAT RIVER ENERGY	8,005,375
GREAT RIVER ENERGY	4,002,688
GS MORTGAGE SECU2020GC47RUST	2,820,000
GSK CONSUMER HEALTHCARE	690,000
GSMS	1,210,000
GUARDIAN LIFE GLOB FUND	485,000
GULFSTREAM NATURAL GAS	1,040,000
HALLIBURTON COMPANY	1,500,000
HARVARD UNIVERSITY	1,000,000
HAWAII ST	800,000
HAWAII ST	850,000
HCA INC	2,591,000

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

Fixed Income

Description	Par Amount
HEALTHPEAK PROPERTIES	830,000
HEALTHPEAK PROPERTIES	130,000
HEINZ (HJ) CO NOTES	1,200,000
HEINZ (HJ) CO NOTES	3,000,000
HERSHEY COMPANY	3,000,000
HEXCEL CORP	720,000
HIDALGO CNTY TX	645,000
HOME DEPOT	1,414,000
HOME DEPOT INC	5,000,000
HOME DEPOT INC	3,000,000
HOME DEPOT INC	2,000,000
HOME DEPOT INC	2,000,000
HOME DEPOT INC	3,000,000
HOME DEPOT INC.	5,500,000
HONEYWELL INTERNATIONAL	2,000,000
HONEYWELL INTERNATIONAL	1,000,000
HONEYWELL INTERNATIONAL INC	2,000,000
HOST HOTELS & RESORTS LP	2,687,000
HP INC	500,000
HSBC HOLDINGS PLC	270,000
HSBC HOLDINGS PLC	1,480,000
HSBC HOLDINGS PLC	1,250,000
HSBC HOLDINGS PLC	720,000
HUMANA	3,000,000
HUNTINGTON BANCSHARES	340,000
HUNTINGTON BANCSHARES INC	1,269,000
HUNTINGTON NATIONAL BANK	250,000
IBM CORP DEBS	6,000,000
ILLINOIS TOOL WORKS INC	5,000,000
IMPERIAL BRANDS FIN PLC	1,832,000
INDIANA ST FIN AUTH REVENUE	1,325,000
INDIANA UNIV REVENUES TXBL	1,050,000
INDIANAPOLIS IN LOC PUB IMP	5,000,000
INDIANAPOLIS PWR & LIGHT	540,000
INDIANAPOLIS, IN	1,000,000
INGERSOLL-RAND LUX FINAN	1,090,000

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

Fixed Income

Description	Par Amount
INGREDION INC	1,470,000
INVITATION HOMES OP	2,932,000
IPALCO ENTERPRISES INC	1,400,000
JACKSON CO KY SD	2,480,000
JBS USA LUX SA / JBS USA FOO	962,000
JBS USA LUX SA / JBS USA FOO	3,036,000
JERSEY MIKE'S FU20191A LC	2,312,525
JOHN DEERE CAPITAL	2,405,000
JOHNS HOPKINS UNIVERSITY	230,000
JOHNSON & JOHNSON	4,000,000
JOHNSON & JOHNSON	10,000,000
JOHNSON & JOHNSON	6,550,000
JOHNSON & JOHNSON	10,000,000
JOHNSON & JOHNSON	5,000,000
JOHNSON & JOHNSON	2,000,000
JOHNSON & JOHNSON	3,000,000
JOHNSON & JOHNSON	5,000,000
JOHNSON & JOHNSON DEBS	3,300,000
JOHNSON CONTRIOLS INC	1,000,000
JOHNSON CONTRIOLS INC	1,000,000
JOHNSON CONTROLS	2,000,000
JP MORGAN CHASE	3,000,000
JP MORGAN CHASE	3,000,000
JP MORGAN CHASE 2016NINEAL M	1,849,000
JPMCC	5,860,000
JPMCC	6,070,000
JPMORGAN CHASE & CO	1,200,000
JPMORGAN CHASE & CO	1,370,000
JPMORGAN CHASE & CO	1,090,000
JPMORGAN CHASE & CO	440,000
JPMORGAN CHASE & CO	930,000
JPMORGAN CHASE & CO	160,000
JPMORGAN CHASE & CO	370,000
JPMORGAN CHASE & CO	290,000
JPMORGAN CHASE & CO	2,000,000
JPMORGAN CHASE & CO	2,430,000

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

Fixed Income

Description	Par Amount
JPMORGAN CHASE & CO	3,101,000
KAISER FOUNDATION HOSPIT	1,000,000
KENTUCKY HIGHER EDUC ST LOAN	1,870,267
KENTUCKY POWER CO	2,000,000
KENTUCKY PPTY & BLDGS COMM R	3,000,000
KENTUCKY PPTY & BLDGS COMM R	1,500,000
KENTUCKY PUBLIC TOLL REVENUE	6,080,000
KENTUCKY RURAL WATER FINANCE	765,000
KENTUCKY RURAL WATER FINANCE	535,000
KENTUCKY RURAL WATER FINANCE	2,170,000
KENTUCKY STATE RURAL WTR FIN	2,195,000
KENTUCKY STUDENT LOAN CORP	2,000,000
KENTUCKY TRANSPORTATION TOLL	5,970,000
KENTUCKY TURNPIKE AUTHORITY	1,121,250
KENTUCKY TURNPIKE AUTHORITY	373,750
KENTUCKY UTILITIES	490,000
KENTUCKY UTILITIES	1,900,000
KENTUCKY UTILITIES CO	3,000,000
KEURIG DR PEPPER INC	1,000,000
KEURIG DR PEPPER INC	2,000,000
KEY BANK NA	1,400,000
KEY BANK NA	290,000
KILROY REALTY LP	1,312,000
KIMCO REALTY COR	1,140,000
KINDER MORGAN INC/DELAWA	830,000
KING COUNTY PUBLIC HOSPITAL	1,535,000
KIRBY CORPORATION	2,000,000
KIRBY CORPORATION	3,000,000
KROGER CO	3,000,000
KROGER CO	3,000,000
KROGER CO	2,000,000
KROGER CO	3,000,000
KROGER CO	2,000,000
KROGER CO	1,545,000
KY STATE PROPERTY & BLDG COM	6,000,000
L3HARRIS TECH INC	800,000

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

Fixed Income

Description	Par Amount
LAM RESEARCH CORP	1,000,000
LEE CNTY FL WTR & SWR REVEN	500,000
LEE CNTY FL WTR & SWR REVEN	465,000
LEGGETT & PLATT INC	1,500,000
LEGGETT & PLATT INC	3,000,000
LENNOX INTERNATIONAL INC	1,420,000
LEXINGTON - FAYETTE COUNTY	2,795,000
LEXINGTON FAYETTE COUNTY	1,685,000
LEXINGTON FAYETTE COUNTY	4,215,000
LEXINGTON FAYETTE COUNTY	4,000,000
LEXINGTON-FAYETTE URBAN COUN	7,580,000
LIBERTY MUTUAL GROUP	1,000,000
LINCOLN W HAYMARKET NE JT PU	1,000,000
LOS ANGELES CA USD	7,000,000
LOUISIANA LOC GOVT ENVRNMNTL	750,000
LOUISIANA LOC GOVT ENVRNMNTL	2,195,000
LOUISIANA ST GAS & FUELS	775,000
LOUISVILLE & JEFF CO KY MSD	10,000,000
LOUISVILLE GAS & ELECTRIC	490,000
LOUISVILLE KY REGIONAL ARPT	1,500,000
LOUISVILLE REGIONAL AIRPORT	5,550,000
LOWES COMPANIES	310,000
LOWES COMPANIES	620,000
LOWES COMPANIES	2,747,000
LOWE'S COS INC	6,000,000
M&T BANK CORPORATION	80,000
MA INSTITUTE OF TECH.	2,000,000
MADISON AVENUE T201511MD	2,600,000
MAGELLAN MIDSTREAM PARTNERS	1,170,000
MAGELLAN MIDSTREAM PARTNERS	700,000
MANUF & TRADERS TRUST CO	960,000
MARATHON OIL CORPORATION	280,000
MARATHON PETROLEUM CORP	550,000
MARKEL CORP	2,000,000
MARKEL CORP	2,000,000
MARS INC	2,334,000

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

Fixed Income

Description	Par Amount
MARS INC.	5,000,000
MARSH & MCLENNAN COS	580,000
MARSHALL TX INDEP SCH DIST	1,000,000
MARTIN MARIETTA MATERIAL	1,580,000
MARVELL TECHNOLOGY INC	3,134,000
MASCO CORPORATION	640,000
MASS INSTITUTE OF TECH	1,075,000
MASS MUTUAL GLOBAL FUNDING	440,000
MASSACHUSETTS ST	1,220,000
MASSACHUSETTS ST	734,993
MASSACHUSETTS ST WTR RESOURC	1,000,000
MASSACHUSETTS ST WTR RESOURC	1,000,000
MASTERCARD INC	1,200,000
MASTERCARD INC	1,000,000
MASTERCARD INC	3,040,000
MATTEL INC	1,661,000
MAYO CLINIC	1,400,000
MCCORMICK & CO	1,100,000
MCCORMICK & CO	3,926,000
MCCORMICK & CO	3,000,000
MCDONALD'S CORP 6/10/24	3,000,000
MCDONALD'S CORP 6/10/24	5,000,000
MCDONALDS	1,000,000
MCDONALDS CORP	2,000,000
MCDONALD'S CORP	1,500,000
MCKESSON CORP	3,000,000
MCKESSON CORP	5,000,000
MEMORIAL SLOAN-KETTERING	800,000
MERCEDES-BENZ FIN	5,000,000
MERCEDES-BENZ FIN NA	600,000
MERCEDES-BENZ FIN NA	230,000
MERCEDES-BENZ FIN NA	2,835,000
MERCEDES-BENZ FIN NA	1,500,000
MERCK & CO INC	1,000,000
MET GOVT NASHVILLE & DAVIDSO	1,175,000
MET LIFE GLOB FUNDING I	500,000

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

Fixed Income

Description	Par Amount
METROPOLITAN LIFE 144 A SURP	1,000,000
MICHIGAN ST FIN AUTH REVENUE	995,000
MICROCHIP TECHNOLOGY INC	2,916,000
MICRON TECHNOLOGY INC	1,631,000
MICRON TECHNOLOGY INC	674,000
MICROSOFT CORP	5,000,000
MICROSOFT CORP	4,235,000
MID-AMERICA APARTMENTS	790,000
MID-AMERICA APARTMENTS	330,000
MIDAMERICAN ENERGY CO	1,090,000
MIDWEST CONNECTOR CAPIT	2,822,000
MISSISSIPPI DEVELOPMENT BANK	3,000,000
MISSISSIPPI ST	2,395,000
MISSOURI HIGHER EDUCATION LO	1,686,450
MITSUBISHI UFJ FIN GRP	410,000
MITSUBISHI UFJ FIN GRP	1,900,000
MITSUBISHI UFJ FIN GRP	600,000
MITSUBISHI UFJ FIN GRP	340,000
MITSUBISHI UFJ FIN GRP	410,000
MONONGAHELA POWER CO	380,000
MOODYS CORPORATION	1,000,000
MORGAN STANLEY	1,450,000
MORGAN STANLEY	180,000
MORGAN STANLEY	2,039,000
MORGAN STANLEY	350,000
MORGAN STANLEY	410,000
MORGAN STANLEY	270,000
MORGAN STANLEY	180,000
MORGAN STANLEY	5,000,000
MORGAN STANLEY	3,000,000
MORGAN STANLEY	2,000,000
MORGAN STANLEY	2,639,000
MORGAN STANLEY DEAN WITTER	1,200,000
MORGAN STANLEY DEAN WITTER	750,000
MPLX LP	680,000
MPLX LP	140,000

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

Fixed Income

Description	Par Amount
MPLX LP	750,000
MPLX LP	170,000
MPLX LP	490,000
MPLX LP	1,980,000
MSC	2,570,000
MUTUAL OF OMAHA GLOBAL	590,000
N TEXAS ST HGR EDU AUTH	1,368,891
NASDAQ INC	500,000
NATIONAL FIN AUTH FEDERAL LE	5,000,000
NATIONAL RETAIL PROP INC	330,000
NATIONAL RURAL UTIL CORP	2,000,000
NATIONAL SECS CLEARING	1,000,000
NATIONAL SECS CLEARING	1,000,000
NATIONAT FIN AUTH VA KERNERS	2,390,000
NATIONWIDE CHILDREN HOSP	625,000
NEW YORK LIFE GLOBAL	5,000,000
NEW YORK LIFE GLOBAL	2,000,000
NEW YORK LIFE GLOBAL	5,000,000
NEW YORK LIFE GLOBAL	2,306,000
NEW YORK LIFE GLOBAL FUNDING	660,000
NEW YORK LIFE GLOBAL FUNDING	570,000
NEW YORK LIFE GLOBAL FUNDING	5,000,000
NEW YORK LIFE GLOBAL FUNDING	3,000,000
NEW YORK ST	1,000,000
NEWMONT CORP	745,000
NEXTERA ENERGY	3,061,000
NGPL PIPE LLC	2,396,000
NIKE	1,000,000
NNN REIT INC	310,000
NORFOLK SOUTHER CORP	3,000,000
NORFOLK SOUTHERN CORP	1,964,000
NORFOLK SOUTHERN CORPORATION	580,000
NORFOLK SOUTHERN CORPORATION	750,000
NORFOLK SOUTHERN CORPORATION	310,000
NORTH DAKOTA PUBLIC FINANCE	1,750,000
NORTHERN STATES POWER	1,207,000

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

Fixed Income

Description	Par Amount
NORTHERN STATES POWER	340,000
NORTHERN TRUST CORP	2,406,000
NORTHROP GRUMMAN CORP	580,000
NORTHROP GRUMMAN CORP	2,000,000
NORTHROP GRUMMAN CORP	3,000,000
NORTHROP GRUMMAN CORP	4,000,000
NORTHWESTERN MEMORIAL	1,530,000
NORTHWESTERN MUTUAL GLBL	410,000
NORTHWESTERN MUTUAL GLBL	420,000
NORTHWESTERN MUTUAL LIFE	500,000
NORTHWESTERN MUTUAL LIFE	2,968,000
NORTHWESTERN UNIVERSITY	2,640,000
NUCOR CORPORATION	350,000
NUTRIEN LTD	700,000
NUTRIEN LTD	110,000
NUTRIEN LTD	250,000
NUTRIEN LTD	730,000
NXP BV / NXP FUNDING LLC / N	870,000
NXP BV/NXP FDG/NXP USA	380,000
NY & PRESBYTERIAN HOSPIT	600,000
NY & PRESBYTERIAN HOSPIT	280,000
NY & PRESBYTERIAN HOSPIT	750,000
NY & PRESBYTERIAN HOSPIT	460,000
NYC TRANSITIONAL FIN	10,205,000
NYC TRANSITIONAL FIN	2,000,000
NYC TRANSITIONAL FIN	5,000,000
OCCIDENTAL PETROLEUM CORP	1,478,000
OHANA MILITARY COMM. LLC	4,469,912
OHIO POWER COMPANY	2,759,000
OHIO ST HOSP FAC REVENUE	1,000,000
OHIOHEALTH CORP	350,000
OHLONE CA CMNTY CLG DIST	620,000
OKLAHOMA DEV FIN	1,150,000
OKLAHOMA DEV FIN	1,810,000
OKLAHOMA GAS & ELECTRIC NOTE	2,000,000
ONCOR ELECTRIC DELIVERY	620,000

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

Fixed Income

Description	Par Amount
ONCOR ELECTRIC DELIVERY	200,000
ONCOR ELECTRIC DELIVERY	440,000
ONCOR ELECTRIC DELIVERY CO	800,000
ONE GAS INC	570,000
ORACLE CORP	1,200,000
ORACLE CORP	1,510,000
ORACLE CORP	840,000
ORACLE CORP	120,000
ORACLE CORP	1,000,000
ORACLE CORP	4,000,000
ORACLE CORP	2,000,000
ORACLE CORP	3,000,000
ORACLE CORP	4,000,000
ORACLE CORP	956,000
ORACLE CORP	762,000
OREGON ST	500,000
OREGON ST DEPT OF TRANSPRTN	1,750,000
OSHKOSH CORP	350,000
OTIS WORLDWIDE CORPELECTRICA	400,000
PACIFIC GAS & EL	3,040,000
PACIFIC LIFE GF II	750,000
PACIFICORP	385,000
PACIFICORP	2,157,000
PACKAGING CORP OF AMERIC	280,000
PACKAGING CORP OF AMERIC	1,417,000
PADUCAH KY ISD 6/1/27	3,950,000
PALOMAR CA CMNTY CLG DIST	1,525,000
PARKER HANNIFIN	840,000
PARKER HANNIFIN CORP	3,000,000
PECO ENERGY CO	1,100,000
PEPSICO INC	3,000,000
PEPSICO INC	2,000,000
PEPSICO INC	3,000,000
PERKINELMER INCORPORATED	760,000
PETROLEOS MEXICANOS	137,500
PFIZER INC	2,000,000

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

Fixed Income

Description	Par Amount
PHARR-SAN JUAN-ALAMO TX INDE	750,000
PHILIP MORRIS INTERNAT-W/I	3,280,000
PHILLIPS 66	280,000
PHILLIPS 66	1,200,000
PIEDMONT NATURAL GAS NOTES	2,000,000
PIONEER NATURAL RESOURCE	1,400,000
PIPELINE FUNDING CO	8,404,000
PITTSBURGH & ALLEGHENY CO PA	520,000
PLAINS ALL AMERICAN PIPELINE	700,000
PNC BANK NA	775,000
PNC CAPITAL TRUST C	3,288,000
PNC FINANCIAL SERVICES	280,000
PNC FINANCIAL SERVICES	570,000
POLARIS INC	3,000,000
POLARIS INC	3,000,000
PPG INDUSTRIES	5,000,000
PPG INDUSTRIES INC	240,000
PPG INDUSTRIES INC	420,000
PPL ELECTRIC UTILITIES	365,000
PPL ELECTRIC UTILITIES	500,000
PRES & FELLOWS OF HARVARD	270,000
PRES & FELLOWS OF HARVARD	255,000
PRINCETON UNIVERSITY	750,000
PRINCETON UNIVERSITY	1,000,000
PROCTER & GAMBLE CO	3,000,000
PROCTER & GAMBLE CO	3,000,000
PROLOGIS INC	600,000
PROLOGIS INC	460,000
PROVINCE OF ALBERTA	4,000,000
PROVINCE OF ALBERTA	4,000,000
PUBLIC SERVICE CO OF COLORAD	270,000
PUBLIC SERVICE ELECTRIC & GA	1,000,000
PUGET SOUND ENERGY INC.	540,000
RABOBANK NEDERLAND	2,557,000
RAYTHEON TECH CORP	530,000
RAYTHEON TECH CORP	380,000

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

Fixed Income

Description	Par Amount
RAYTHEON TECH CORP	2,000,000
REALTY INCOME CORP	700,000
REGIONS BANK SUB NOTES	5,000,000
REGIONS FINANCIAL CORP	860,000
RELX CAPITAL INC	680,000
REPUBLIC OF CHILE	2,028,000
REXFORD INDUSTRIAL REALTY	460,000
RIVER CITY INC PARKING AUTH	710,000
RIVER CITY INC PARKING AUTH	730,000
RIVER CITY PARKING AUTH	685,000
ROCHE HLDGS INC	810,000
ROCHE HOLDINGS	5,000,000
ROCHE HOLDINGS	3,000,000
ROCHESTER GAS & ELECTRIC	620,000
ROGERS COMMUNICATIONS INC	570,000
ROGERS COMMUNICATIONS INC	940,000
ROLLS-ROYCE PLC	500,000
ROPER TECHNOLOGIES INC	570,000
ROPER TECHNOLOGIES INC	1,715,000
ROYAL BANK OF CANADA	540,000
ROYAL BANK OF CANADA	450,000
ROYAL BANK OF CANADA	2,687,000
RPM INCORPORATED	1,000,000
RYDER SYSTEMS INCORPORATED	500,000
RYDER SYSTEMS INCORPORATED	240,000
SABINE PASS LIQUEFACTION	460,000
SABMILLER HOLDINGS INC	1,000,000
SACRAMENTO CA MUN UTIL DIST	4,000,000
SAN DIEGO CA CMNTY CLG DIST	1,945,000
SAN DIEGO G & E	605,000
SAN DIEGO G & E	370,000
SAN JUAN CAPISTRANO CA	420,000
SAN JUAN CAPISTRANO CA	580,000
SAN JUAN CAPISTRANO CA	800,000
SAN RAMON VLY CA UNIF SCH DI	1,145,000
SANTA CLARITA CA CMNTY CLG D	1,000,000

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

Fixed Income

Description	Par Amount
SANTA CLARITA CA CMNTY CLG D	500,000
SANTA ROSA LEASING LLC	62,767
SBA PARTICIPATION CERTIFICAT	1,820,000
SBA PARTICIPATION CERTIFICAT	5,500,000
SBA PARTICIPATION CERTIFICAT	927,137
SBA PARTICIPATION CERTIFICAT	1,160,423
SBA PARTICIPATION CERTIFICAT	1,541,511
SBA PARTICIPATION CERTIFICAT	1,398,432
SBA PARTICIPATION CERTIFICAT	3,867,943
SBA PARTICIPATION CERTIFICAT	649,885
SBA PARTICIPATION CERTIFICAT	767,039
SBA PARTICIPATION CERTIFICAT	909,838
SBA PARTICIPATION CERTIFICAT	708,650
SBA PARTICIPATION CERTIFICAT	934,017
SBA PARTICIPATION CERTIFICAT	842,011
SBA PARTICIPATION CERTIFICAT	1,574,900
SBA PARTICIPATION CERTIFICAT	1,760,000
SBA TOWER TRUST	1,916,000
SBAP 2005-20L 1	93,496
SBAP 2006-20H 1	163,887
SBAP 2006-20I 1	18,821
SBAP 2006-20J 1	95,301
SBAP 2007-20B 1	68,414
SBAP 2007-20I 1	68,222
SBAP 2008-20B 1	187,923
SBAP 2008-20C 1	127,884
SBIC	8,411,312
SCHLUMBERGER INVESTMENT	160,000
SEMT	106,641
SHELL INTERNATIONAL FIN	460,000
SHERWIN-WILLIAMS CO	800,000
SHERWIN-WILLIAMS CO/THE	1,995,000
SIGECO SECURITIZATION	1,200,000
SIMPSON CO. GO	2,445,000
SIMPSON CO. GO	2,555,000
SLM STUDENT LOAN TRUST	2,064,936

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

Fixed Income

Description	Par Amount
SMALL BUSINESS ADMINISTRATIO	256,460
SMALL BUSINESS INVESTMENT CO	337,975
SMALL BUSINESS INVESTMENT CO	332,763
SMALL BUSINESS INVESTMENT CO	83,367
SMALL BUSINESS INVESTMENT CO	394,741
SMALL BUSINESS INVESTMENT CO	1,535,743
SMALL BUSINESS INVESTMENT CO	1,045,838
SMALL BUSINESS INVESTMENT CO	1,173,508
SMALL BUSINESS INVESTMENT CO	2,523,662
SMUCKER JM CO	1,350,000
SNAP-ON INC	2,500,000
SOLANO CNTY CA CMNTY CLG DIS	1,000,000
SONOCO PRODUCTS CO	1,000,000
SONOCO PRODUCTS CO	2,000,000
SOUTH32 TREASURY USA	1,430,000
SOUTHERN CALIFORNIA EDISON	680,000
SOUTHERN CALIFORNIA EDISON	801,000
SOUTHERN CALIFORNIA EDISON	550,000
SOUTHTRUST BANK BIRMINGHAM N	2,000,000
SOUTHTRUST BANK BIRMINGHAM N	2,000,000
SPIRE MISSOURI INC	590,000
STAFFORD TX MUNI SCH DIST	1,525,000
STANFORD HEALTH CARE	500,000
STARBUCKS CORP	230,000
STARBUCKS CORP	1,579,000
STATE OF WISCONSIN	1,000,000
STATE OF WISCONSIN	725,000
STATE STREET CORP	1,310,000
STATE STREET CORP	270,000
STATE STREET CORP	680,000
STORE CAPITAL CORP	1,516,000
STORE CAPITAL CORP	699,000
STORE CAPITAL CORP	1,085,000
STRYKER CORP	3,000,000
STRYKER CORP	1,000,000
STRYKER CORP	3,000,000

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

Fixed Income

Description	Par Amount
STRYKER CORP	2,000,000
SUMITOMO MITSUI FINL GRP	1,680,000
SUMITOMO MITSUI FINL GRP	200,000
SUMITOMO MITSUI FINL GRP	530,000
SUNTRUST BANKS INC DEBS	6,000,000
SUNTRUST BANKS INC SUB NOTES	3,500,000
SUNTRUST CAPITAL I	4,482,000
T MOBILE USA INC	2,864,000
TAKE-TWO INTERACTIVE SOF	290,000
TEACHERS INSUR & ANNUITY	1,300,000
TEXAS INSTRUMENTS INC	2,000,000
TEXAS INSTRUMENTS INC	1,500,000
TEXAS NATURAL GAS SECURITIZA	1,500,000
TEXAS ST	1,000,000
THERMO FISHER SCIENTIFIC	2,023,000
T-MOBILE USA INC	660,000
T-MOBILE USA INC	620,000
T-MOBILE USA INC	280,000
T-MOBILE USA INC	1,311,000
TOLL BROS FINANCE CORP	2,853,000
TORONTO-DOMINION BANK	740,000
TORONTO-DOMINION BANK	380,000
TORONTO-DOMINION BANK	810,000
TOWD POINT MORTGAGE TRUST	25,733
TOWD POINT MORTGAGE TRUST	590,478
TOWNLEY PARK LEX KY	7,000,000
TOWNLEY PARK LEX KY	3,000,000
TOWNLEY PARK LEX KY	10,000,000
TOYOTA	1,000,000
TOYOTA	2,000,000
TOYOTA	3,000,000
TOYOTA AUTO LOAN EXTENDED NO	2,805,000
TOYOTA MOTOR CORP	3,259,000
TOYOTA MOTOR CREDIT CORP	2,000,000
TOYOTA MOTOR CREDIT CORP	2,000,000
TOYOTA MOTOR CREDIT CORP	2,000,000

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

Fixed Income

Description	Par Amount
TOYOTA MOTOR CREDIT CORP	5,000,000
TOYOTA MOTOR CREDIT CORP	3,000,000
TRANS-ALLEGHENY INTERSTA	1,305,000
TRANSCONT GAS PIPE LINE	389,000
TRANSCONTINENTAL GAS PIPE LI	1,760,000
TREASURY BOND	4,000,000
TRUIST BANK	700,000
TRUIST FINANCIAL CORP	460,000
TRUIST FINANCIAL CORP	190,000
TSMC ARIZONA CORP	300,000
TSMC GLOBAL LTD	1,080,000
TUCSON ELECTRIC POWER CO	660,000
U S TREAS BD STRIPPED PRIN P	7,000,000
U S TREASURY	31,000,000
U S TREASURY	7,000,000
U S TREASURY	7,000,000
U S TREASURY	4,000,000
U S TREASURY	4,000,000
U S TREASURY	5,000,000
U S TREASURY	40,000,000
U S TREASURY	2,000,000
U S TREASURY	3,000,000
U S TREASURY	5,000,000
U S TREASURY	5,000,000
U S TREASURY	9,000,000
U S TREASURY	55,000,000
U S TREASURY	16,650,000
U S TREASURY	6,415,000
U S TREASURY	20,568,000
U S TREASURY	7,980,000
U S TREASURY	700,000
U S TREASURY	3,000,000
U S TREASURY BONDS	22,000,000
U S TREASURY BONDS	3,000,000
U S TREASURY BONDS	5,000,000
U S TREASURY BONDS	14,000,000

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

Fixed Income

Description	Par Amount
U S TREASURY BONDS	2,000,000
U S TREASURY BONDS	2,000,000
U S TREASURY BONDS	7,000,000
U S TREASURY BONDS	1,000,000
UBS GROUP AG	1,000,000
UBS GROUP AG	340,000
UBS GROUP AG	500,000
UDR INC	700,000
UDR INC	553,000
UNICOM CORP (COMM EDISON)	720,000
UNION ELECTRIC CO	1,450,000
UNION ELECTRIC CO	500,000
UNION ELECTRIC CO	570,000
UNION PACIFIC CORP	1,000,000
UNION PACIFIC CORPORATION	600,000
UNITED MEXICAN STATES	2,515,000
UNITED PARCEL SERVICE	2,000,000
UNITED PARCEL SERVICE	4,500,000
UNITED STATES TREASURY	3,500,000
UNITED STATES TREASURY	5,700,000
UNITED STATES TREASURY	11,829,000
UNITED STATES TREASURY	2,200,000
UNITED STATES TREASURY	1,600,000
UNITED STATES TREASURY	2,651,000
UNITED STATES TREASURY	9,185,000
UNITED STATES TREASURY	796,000
UNITED STATES TREASURY	3,735,000
UNITED STATES TREASURY	445,000
UNITED STATES TREASURY	1,218,000
UNITED STATES TREASURY	2,345,000
UNITED STATES TREASURY	5,230,000
UNITED STATES TREASURY	7,740,000
UNITED STATES TREASURY	2,885,000
UNITED STATES TREASURY	5,005,000
UNITED STATES TREASURY	20,000,000
UNITED STATES TREASURY	20,000,000

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

Fixed Income

Description	Par Amount
UNITED STATES TREASURY	6,000,000
UNITED STATES TREASURY	7,000,000
UNITED STATES TREASURY BONDS	10,000,000
UNITED STATES TREASURY BONDS	10,000,000
UNITED STATES TREASURY BONDS	5,000,000
UNITED STATES TREASURY NOTE	10,000,000
UNITED STATES TREASURY NOTE	10,000,000
UNITED STATES TREASURY NOTES	20,000,000
UNITED STATES TREASURY NOTES	5,000,000
UNITED TECHNOLOGY CORP	1,300,000
UNITEDHEALTH GROUP INC	1,000,000
UNITEDHEALTH GROUP INC	2,582,000
UNIV OF NEBRASKA NE FACS COR	1,500,000
UNIV OF NORTH CAROLINA NC AT	1,255,000
UNIV OF NOTRE DAME	1,200,000
UNIV OF PITTSBURGH PA HGR ED	1,000,000
UNIV OF SOUTHERN CALIFOR	2,734,000
UNIVERSITY CALIF REVS	800,000
UNIVERSITY MICH UNIV REVS	780,000
UNIVERSITY OF KENTUCKY	2,210,000
UNIVERSITY OF KENTUCKY	1,800,000
UNIVERSITY OF KENTUCKY GEN R	1,795,000
UNIVERSITY OF TEXAS	525,000
UNIVERSITY OF TEXAS PUF	5,000,000
UNIVERSITY OF VIRGINIA	1,640,000
UNIVERSITY OF WASHINGTON	5,000,000
UPS	2,000,000
UPS	5,000,000
US BANCORP	660,000
US BANCORP	800,000
US BANCORP	4,500,000
US BANCORP	4,500,000
US TREASURY	9,000,000
US TREASURY	13,000,000
US TREASURY	11,000,000
US TREASURY	3,780,000

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

Fixed Income

Description	Par Amount
US TREASURY	11,645,000
US TREASURY	2,855,000
US TREASURY	8,810,000
US TREASURY	12,500,000
US TREASURY	11,000,000
US TREASURY	3,000,000
US TREASURY	6,000,000
US TREASURY	20,000,000
US TREASURY	4,000,000
US TREASURY	5,000,000
US TREASURY	23,390,000
US TREASURY	20,720,000
US TREASURY	25,666,000
US TREASURY	5,050,000
US TREASURY	7,385,000
US TREASURY	62,800,000
US TREASURY	29,255,000
US TREASURY BOND	8,000,000
US TREASURY BOND	9,000,000
US TREASURY BOND	10,000,000
US TREASURY BOND	10,000,000
US TREASURY BOND	10,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	2,500,000
US TREASURY N/B	10,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	7,000,000
US TREASURY N/B	15,000,000
US TREASURY N/B	35,000,000
US TREASURY N/B	15,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	10,000,000
US TREASURY N/B	12,000,000
US TREASURY N/B	2,000,000

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

Fixed Income

Description	Par Amount
US TREASURY N/B	10,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	15,000,000
US TREASURY N/B	10,000,000
US TREASURY N/B	30,000,000
US TREASURY N/B	3,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	3,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	10,000,000
US TREASURY N/B	5,000,000
US TREASURY N/B	3,000,000
US TREASURY N/B	2,000,000
US TREASURY N/B	4,000,000
US TREASURY N/B	25,000,000
US TREASURY N/B	45,000,000
US TREASURY N/B	20,000,000
US TREASURY N/B	10,000,000
US TREASURY N/B	12,000,000
US TREASURY N/B	5,000,000
US TREASURY NOTE	5,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	5,000,000
US TREASURY NOTE	15,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	10,000,000
US TREASURY NOTE	5,000,000
US TREASURY NOTES	10,000,000
US TREASURY NOTES	10,000,000
USAA CAPITAL CORP	6,000,000

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

Fixed Income

Description	Par Amount
USAA CAPITAL CORP	1,000,000
USB	1,961,000
UST 4.375 5/15/2041	3,000,000
VALERO	2,000,000
VENTAS REALTY LP/CAP CRP	650,000
VENTAS REALTY LP/CAP CRP	670,000
VERIZON COMMUNICATIONS	700,000
VERIZON COMMUNICATIONS INC	600,000
VERIZON COMMUNICATIONS INC	1,400,000
VERIZON COMMUNICATIONS INC	783,000
VERIZON COMMUNICATIONS INC	2,682,000
VERMONT ST HSG FIN AGY PROPE	100,000
VETERNAL AFFAIRS MUNI	1,925,000
VETERNAL AFFAIRS MUNI	5,790,000
VIACOMCBS INC	902,000
VIATRIS INC	2,627,000
VIRGINIA ST HSG DEV AUTH SER	418,935
VISA INC	2,000,000
VISA INC	1,573,000
VISA INC	2,000,000
VISA INC	3,000,000
VISA INC.	4,000,000
VOLKSWAGEN GROUP AMERICA	320,000
VOLKSWAGEN GROUP AMERICA	610,000
VOLKSWAGEN GROUP AMERICA	680,000
WACHOVIA CORP BANK NOTES	2,000,000
WALGREENS BOOTS ALLIANCE	1,412,000
WALLGREENS BOOTS ALLIANCE	1,000,000
WALT DISNEY CO	3,000,000
WARNERMEDIA HOLDINGS INC	1,520,000
WARNERMEDIA HOLDINGS INC	3,069,000
WASTE MANAGEMENT INC	3,168,000
WEC ENERGY GROUP INC	800,000
WEIR GROUP PLC (THE)	3,100,000
WELLS FARGO & CO	3,426,000
WELLS FARGO & COMPANY	2,120,000

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

Fixed Income

Description	Par Amount
WELLS FARGO & COMPANY	1,250,000
WELLS FARGO & COMPANY	1,110,000
WELLS FARGO COMM2019C53 ORTG	5,085,000
WELLS FARGO COMM2020C56 ORTG	11,100,000
WELLTOWER INC	890,000
WELLTOWER INC	290,000
WELLTOWER INC	470,000
WESTERN & SOUTHERN INSURANCE	1,500,000
WESTERN & SOUTHERN INSURANCE	3,000,000
WESTERN & SOUTHERN INSURANCE	3,000,000
WESTERN & SOUTHERN LIFE	3,000,000
WESTERN & SOUTHERN LIFE	5,000,000
WESTROCK CO	510,000
WESTROCK CO	870,000
WESTVACO CORP	1,642,000
WEYERHAEUSER COMPANY	560,000
WEYERHAEUSER COMPANY DEBS	3,000,000
WEYERHAEUSER COMPANY DEBS	1,000,000
WEYERHAEUSER COMPANY DEBS	1,000,000
WFCM	4,440,000
WILLIAMS COMPANIES, INC.	380,000
WILLIAMS COMPANIES, INC.	230,000
WISCONSIN ENERGY CORP	180,000
WISCONSIN ENERGY CORP	4,415,000
YSLETA TX INDEP SCH DIST	1,075,000

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

Additional Categories

Description	Capital Contributed
1011778 BC / NEW RED FIN	500,000
ALBERTSONS COS INC / SAFEWAY	500,000
ALBERTSONS COS LLC/SAFEW	1,135,000
ALBERTSONS COS/SAFEWAY	2,000,000
ALCOA NEDERLAND HOLDING	250,000
ALCOA NEDERLAND HOLDING	3,000,000
ALLISON TRANSMISSION INC	5,037,000
ALLISON TRANSMISSION INC	500,000
AVENUE CAPITAL SPECIAL SIT.	1
BABSON CAPITAL EUROPEAN LOAN	95,507,098
BALL CORP	2,300,000
BALL CORP	1,185,000
BEACON ESCROW CORP	1,585,000
BERRY GLOBAL INC	3,000,000
BLACK KNIGHT INFOSERV LL	1,200,000
BLACK KNIGHT INFOSERV LL	325,000
BLACK KNIGHT INFOSERV LL	2,500,000
BLACK KNIGHT INFOSERV LL	1,000,000
BOEING CO	750,000
BOOZ ALLEN HAMILTON INC	2,500,000
BOYD GAMING CORP	4,250,000
BRINK'S CO/THE	1,750,000
BRINK'S CO/THE	1,500,000
BRINK'S CO/THE	1,500,000
BURGER KING	1,500,000
BURGER KING	1,300,000
CCO HLDGS LLC/CAP CORP	2,406,000
CCO HLDGS LLC/CAP CORP	1,000,000
CCO HOLDINGS LLC / CCO HOLDI	500,000
CDI ESCROW ISSUER INC	565,000
CEMEX SAB DE CV	2,000,000
CHENIERE ENERGY INC	1,250,000
CHURCHILL DOWNS INC	2,693,000
CHURCHILL DOWNS INC	1,500,000
COLUMBIA SECURITIES	164,871,891
CROCS INC	1,500,000

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

Additional Categories

Description	Capital Contributed
DAVITA INC	2,000,000
DAVITA INC	3,000,000
DEERPATH DIRECT LENDING	74,341,511
DELTA AIR LINES INC	2,500,000
DELTA AIR LINES INC	500,000
DELTA AIRLINES INC	1,600,000
FACTSET RESEARCH SYSTEMS	700,000
FAIR ISAAC CORP	3,880,000
FIRST CASH INC	5,500,000
FORESTAR GROUP INC	3,250,000
FT. WASH HIGH YIELD BOND FUND	300,962,051
GARTNER INC	1,750,000
GARTNER INC	500,000
HCA INC	2,258,000
HCA INC	500,000
HIGHBRIDGE SPECIALTY LOAN II	1,452,014
HILLENBRAND INC	1,000,000
HILLENBRAND INC	1,000,000
HOWARD HUGHES CORP	5,125,000
INTERNATIONAL GAME TECHNOLOG	2,000,000
INTERNATIONAL GAME TECHNOLOG	1,000,000
IRON MOUNTAIN INC	1,500,000
IRON MOUNTAIN INC	1,000,000
IRON MOUNTAIN INC	1,500,000
IRON MOUNTAIN INC	500,000
KOHL'S CORPORATION	1,000,000
LAMAR MEDIA CORP	2,500,000
LAMB WESTON HLD	1,000,000
LAMB WESTON HLD	1,000,000
LAMB WESTON HOLDING INC	500,000
LGI HOMES INC	4,500,000
LITHIA MOTORS INC	4,000,000
LORD ABBETT SECURITIES	94,384,929
LS HIWASSEE CASH BALANCES	143,371
LS MICHIGAN CASH BALANCES	687,017
LST MAGNOLIA CASH BALANCES	465,132

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

Additional Categories

Description	Capital Contributed
LST MAGNOLIA CUT CO	272,191
LST TOLEDO CASH BALANCES	1,366,381
LST TOLEDO CUT CO INC	584,106
MARATHON EUR. CREDIT III	40,686,416
MARATHON EUROPEAN CREDIT II	342,623
MARATHON/KTRS CREDIT FUND	598,367,857
MATCH GROUP HLD II LLC	1,675,000
MATCH GROUP HLD II LLC	2,000,000
MATCH GROUP INC	500,000
MATCH GROUP INC	1,000,000
MATTEL INC	500,000
MATTEL, INC.	1,600,000
MOLPUS LAKE SUPERIOR HIWASSE	4,735
MOLPUS LAKE SUPERIOR MAGNOLI	39,274
MOLPUS LAKE SUPERIOR MICHIGA	67,032
MOLPUS LAKE SUPERIOR TOLEDO	117,773
MOLPUS-SEVEN STATES LLC	24,387,690
MONROE CAPITAL PRIVATE CREDI	77,964,249
MSCI INC	725,000
MSCI INC	1,500,000
MSCI INC.	1,575,000
NA UNITED RENTALS	500,000
NA UNITED RENTALS	1,500,000
NATIONSTAR MTG HLD INC	2,062,000
NATIONSTAR MTG HLD INC	2,500,000
NATIONSTAR MTG HLD INC	1,000,000
NCR CORP	1,500,000
NEXSTAR ESCROW INC	4,500,000
NEXSTAR ESCROW INC	1,500,000
NMI HOLDINGS	4,800,000
OAKTREE EURO CAPITAL SOLUTIO	19,055,898
OAKTREE EUROPEAN DISLOCATION	4,420,527
OAKTREE OPPORTUNITIES IX	14,059,225
OAKTREE OPPORTUNITIES X	9,485,131
OAKTREE XB	50,251,094
PAPA JOHN'S INTL INC	5,600,000

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

Additional Categories

Description	Capital Contributed
PATRICK INDUSTRIES INC	4,395,000
PATRICK INDUSTRIES INC	500,000
QUICKEN LOANS LLC/QUICKN	1,126,000
RENT-A-CENTER INC	4,810,000
RITCHIE BROS AUTIONEERS	500,000
RITCHIE BROS. HOLDINGS INC	1,000,000
ROCKETMTGE CO-ISSUER INC	1,787,000
ROCKETMTGE CO-ISSUER INC	2,400,000
SCIENTIFIC GAMES INTERNA	2,000,000
SCIENTIFIC GAMES INTERNA	1,500,000
SERVICE CORP INTL	3,500,000
SERVICE CORP INTL	1,500,000
SERVICE CORP INTL	500,000
SHENKMAN SECURITIES	340,862,552
SILGAN HOLDINGS INC	4,734,000
SIRIUS XM RADIO INC	4,000,000
SIRIUS XM RADIO INC	1,500,000
SONIC AUTOMOTIVE, INC.	1,500,000
SPIRIT AEROSYSTEMS INC	1,000,000
SS&C TECHNOLOGIES INC	4,903,000
STEWART INFORMATION SERV	1,447,000
TEMPUR SEALY INTERNATIONAL I	3,500,000
TEMPUR SEALY INTL INC	500,000
THOR INDUSTRIES INC	1,500,000
UNITED RENTALS NORTH AM	1,550,000
US TREASURY N/B	5,000,000
VALVOLINE INC	4,025,000
VERISIGN INC	1,252,000
WILLIAM CARTER	4,000,000
WINNEBAGO INDUSTRIES	6,000,000

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

Alternative Investments

Description	Capital Contributed
ACTIS GLOBAL FUND IV	27,704,144
ALINDA INFRASTRUCTURE FD II	84,140
ALPINVEST CO-INV FUND VIII	41,104,530
ALPINVEST SECONDARIES VII	25,060,022
APAX CREDIT OPP	4,528,770
APAX DIGITAL FUND	32,382,494
APAX DIGITAL II	4,335,124
APAX IX PENSION	10,484,839
APAX VIII, L.P.	6,818,670
APAX X PENSION	36,333,193
AUDAX MEXXANINE FUND III	1
AUDAX MEZZ V-A	12,068,633
AUDAX MEZZANINE FUND IV	8,085,867
AUDAX PRIVATE EQUITY FD IV	1
AUDAX PRIVATE EQUITY FD V	13,648
AUDAX PRIVATE EQUITY FUND VI	18,784,648
BAILLIEGIFORD PRIVATE FUND	25,508,554
CAPITAL SOUTH PARTNERS FD II	1,900,504
CARLYLE ASIA PARTNERS V	31,785,368
CARLYLE EUROPE PARTNERS IV,	6,782,698
CARLYLE EUROPE PARTNERS V	27,951,200
CARLYLE PARTNERS VIII	21,104,195
CARLYLE R&S ENERGY	38,251,008
CARLYLE R&S ENERGY II	5,187,108
FORT WASHINGTON IX PENSION	28,992,089
FORT WASHINGTON PRIVATE EQUI	20,871,255
FORT WASHINGTON VIII	18,454,859
FT WASHINGTON OPP IV-K	26,467,864
FT WASHINGTON OPPIV	21,078,963
FT WASHINGTON PE SMALL II-K	14,008,318
FT WASHINGTON SMALL MARKET I	3,771,908
FT WASHINGTON X	23,956,738
FT WASHINGTON XI	4,724,914
FT WASHINGTON XI-K	9,410,991
FT. WASHINGTON IX-K PENSION	27,871,558
GAVEA INVESTMENT FUND V	3,609,420

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

Alternative Investments

Description	Capital Contributed
GAVEA INVESTMENT FUND V PLUS	860,617
HELLMAN & FRIEDMAN VII	178,210
HELLMAN & FRIEDMAN VIII	27,722,452
IFM GLOBAL INFRASTRUCTURE	146,012,425
JP MORGAN MARITIME FUND	1
JPM GLOBAL TRANSPORT INCOME	84,950,014
KKR & CO EUROPEAN FUND III	10,680,407
KKR & CO EUROPEAN FUND IV	17,769,834
KKR & CO FUND 2006	4,211,106
KKR AMERICAS XII	28,271,542
KKR EURO FUND V	40,377,406
KKR HEALTH II	8,319,482
LANDMARK EQUITY PARTNERS XIV	759,617
LANDMARK EQUITY XVII	6,569,241
LANDMARK PE XVI	19,609,608
LANDMARK XV	5,112,211
LEXINGTON CAPITAL PARTNERS I	35,629,893
LEXINGTON CAPITAL PARTNERS V	7,715,047
LEXINGTON CAPITAL PARTNERS V	19,551,165
LEXINGTON CAPITAL PARTNERS X	12,885,383
MANULIFE PERMANENT CROPLAND	25,375,890
NATURAL GAS PARTNERS X	8,298,439
NATURAL RESOURCES XI	13,955,153
NATURAL RESOURCES XII	18,574,313
NGP ETP IV	6,973,529
NGP XIII	3,941,183
OAKTREE EURO PRINCIPAL FUND	41,468,155
OAKTREE EUROPEAN PRINCIPAL I	13,591,615
OAKTREE EUROPEAN PRINCIPAL I	38,935,405
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE IV	2,655,001
OAKTREE MEZZANINE V	30,204,232
PUBLIC PENSION CAPITAL	79,614,722
RIVERSTONE GLOBAL E&P FUND V	7,567,215
RIVERSTONE VI	22,547,377

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

Alternative Investments

Description	Capital Contributed
RIVERSTONE/CARTYLE E&P FUND	1
SILVER LAKE ALPINE II	24,214,567
STEPSTONE PIONEER III (PARIS	9,262,190

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

Real Estate

Description	Par Amount
AG NET LEASE FUND III	23,702,909
AG NET LEASE IV	41,705,805
AG REALTY VALUE XI	11,111,879
BLACKSTONE IX	37,947,079
BLACKSTONE REALTY PARTNERS V	14,264,325
BLACKSTONE REALTY PARTNERS V	23,684,114
BLACKSTONE X	2,552,179
CARLYLE CPI 3.31.21	99,967,055
CARLYLE PROPERTY INVESTORS	55,055,295
CARLYLE RE IX	11,845,859
CARLYLE REALTY PARTNERS VI	5,608,776
CARLYLE REALTY PARTNERS VII	7,363,096
CARLYLE REALTY VIII	12,472,126
CVS DRUG STORE BELPRE OH	2,132,000
CVS DRUG STORE INDIANAPOLIS	3,129,198
CVS DRUG STORE LENOIR CITY T	2,140,000
CVS DRUG STORE LINTON IN	2,216,038
CVS DRUG STORE MITCHELL IN	2,673,086
CVS DRUG STORE NASHVILLE TN	2,870,000
CVS DRUG STORE SHELBYVILLE I	2,683,140
CVS DRUG STORE WABASH IN	2,657,972
K MART STORE TERRE HAUTE IN	12,509,615
K MART STORE WINCHESTER KY	2,715,513
KOHL'S STORE NORTH WILKESBOR	6,077,902
KROGER REVCO OWENSBORO KY	2,232,400
KROGER STORE RICHMOND KY	2,305,000
LANDMARK REAL ESTATE VII	10,272,166
LANDMARK REAL ESTATE VIII	26,367,710
LOWE'S STORE CONROE TX	7,859,747
LOWE'S STORE ELIZABETHTOWN K	8,409,000
LOWE'S STORE HAMILTON OH	8,497,160
LOWE'S STORE LAFAYETTE IN	7,600,000
LOWE'S STORE MARION IN	5,582,420
LOWE'S STORE PADUCAH KY	7,351,000
LOWE'S STORE PIKEVILLE KY	5,530,000
LOWE'S STORE SHERMAN TX	8,726,000

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

Real Estate

Description	Par Amount
MERCANTILE WAREHOUSE LOUISVI	7,338,745
PRUDENTIAL PRISA REAL ESTATE	329,888,617
RITE AID HORSE CAVE KY	370,000
ROCKWOOD CAPITAL REAL ESTATE	3,389,306
ROCKWOOD RE XII	1,309,242
ROCKWOOD REAL ESTATE FUND X	26,539,962
ROCKWOOD REAL ESTATE FUND XI	63,970,595
SAM'S WAREHOUSE PADUCAH KY	3,600,000
TA CORE REALTY FUND	169,062,618
TA REALTY ASSOC XII	47,046,360
TA REALTY ASSOCIATES FUND XI	14,359,807
TA REALTY FUND XI	3,595,465
WALGREEN'S STORE AVON IN	3,996,000
WALGREEN'S STORE BAY CITY MI	4,857,000
WALGREEN'S STORE CEDAR LAKE	3,688,000
WALGREEN'S STORE CHATTANOOGA	2,313,000
WALGREEN'S STORE CHATTANOOGA	2,772,000
WALGREEN'S STORE CLARKSVILLE	3,403,460
WALGREEN'S STORE DECATUR IL	3,575,000
WALGREEN'S STORE EAST RIDGE	2,283,800
WALGREEN'S STORE EFFINGHAM I	4,235,000
WALGREEN'S STORE ELIZABETHTW	2,400,000
WALGREEN'S STORE ELIZABETHTW	4,808,000
WALGREEN'S STORE EVANSVILLE	4,964,197
WALGREEN'S STORE EVANSVILLE	5,638,615
WALGREEN'S STORE FRANKLIN IN	3,525,000
WALGREEN'S STORE GALLATIN TN	3,678,500
WALGREEN'S STORE GLEN CARBON	4,621,000
WALGREEN'S STORE HILLVIEW KY	3,630,000
WALGREEN'S STORE HOPKINSVILL	4,259,000
WALGREEN'S STORE HUNTSVILLE	3,862,681
WALGREEN'S STORE JEFFRSNVLLE	2,692,894
WALGREEN'S STORE JEFFRSNVLLE	4,339,000
WALGREEN'S STORE KARNS TN	4,315,000
WALGREEN'S STORE KNOXVILLE T	1,954,945
WALGREEN'S STORE KNOXVILLE T	3,233,840

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

Real Estate

Description	Par Amount
WALGREEN'S STORE KNOXVILLE T	3,190,000
WALGREEN'S STORE LAVERGNE TN	3,200,000
WALGREEN'S STORE LEBANON TN	4,630,254
WALGREEN'S STORE LINCOLN IL	3,575,000
WALGREEN'S STORE LONDON KY	4,939,258
WALGREEN'S STORE LOWELL IN	3,140,000
WALGREEN'S STORE MUNCIE IN	4,050,000
WALGREEN'S STORE MUNCIE IN	3,815,000
WALGREEN'S STORE MUSKEGON MI	3,736,000
WALGREEN'S STORE NASHVILLE T	2,588,000
WALGREEN'S STORE NASHVILLE T	3,545,000
WALGREEN'S STORE NASHVILLE T	3,818,000
WALGREEN'S STORE NEW ALBANY	3,835,000
WALGREEN'S STORE PLAINFIELD	3,620,000
WALGREEN'S STORE PROSPECT KY	4,855,000
WALGREEN'S STORE RED BANK TN	3,018,000
WALGREEN'S STORE SAGINAW MI	4,959,000
WALGREEN'S STORE SMYRNA TN	3,770,000
WALGREEN'S STORE SOMERSET KY	3,568,549
WAL-MART STORE ASHEVILLE NC	24,555,000
WAL-MART STORE COVINGTON VA	9,176,000
WAL-MART STORE HARDINSBURG K	960,100
WAL-MART STORE JEFFERSON CIT	8,599,000
WAL-MART STORE LAFAYETTE TN	10,379,000
WAL-MART STORE LENOIR CITY T	11,181,000
WAL-MART STORE PRINCETON KY	2,913,682
WAL-MART STORE VINCENNES IN	11,920,000
WINN DIXIE HILLVIEW KY # 166	3,013,000
WINN DIXIE LAKELAND FL	4,679,321
WINN DIXIE LEITCHFIELD KY #	2,145,833
WINN DIXIE LEXINGTON KY # 16	3,407,000
WINN DIXIE RADCLIFF KY # 161	3,590,146
WINN DIXIE ST MATTHEWS KY #	4,348,437

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

Cash / Cash Equivalents

Description	Par Amount
CASH - CASH MGMT SECURITIES	313
CASH POOL UNITS	509,358,295