

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust
Quarterly Investment Information Update
December 31, 2023***

TRS invests the members' funds in several diverse classes of assets, including equities, bonds, real estate, and alternative investments. This diversification helps TRS earn the highest possible long-term rate of return within appropriate risk levels. In turn, this enables TRS to pay guaranteed benefits to members and their beneficiaries at the lowest possible cost to participating employers and the taxpayers that fund them.

Generally, TRS's liabilities will not be paid for as many as 30 to 40 years. Therefore, as a long-term investor, TRS's holdings can withstand some short-term volatility. TRS's long-term investment objective is to achieve an annualized rate of return of 7.1%. For the 20-year period ended December 31, 2023, TRS's annualized return was 7.35%.

The TRS Board of Trustees regularly reviews asset allocations and adjusts them as necessary. TRS's current asset allocation as of December 31, 2023, is reflected in the following schedule:

Asset Class	Percent of Assets in Category
Domestic and international equities	60.2
Fixed income	13.1
Additional categories	10.7
Alternative investments	8.1
Real estate	7.0
Cash equivalents	0.9

TRS updates this information regularly after the end of each quarter.

Teachers' Retirement System of the State of Kentucky
Top 10 Equity Holdings
As of December 31, 2023

<u>Company</u>	<u>Shares</u>
MICROSOFT CORP	1,288,065
APPLE INC	1,951,709
AMAZON.COM INC	1,910,578
NVIDIA CORP	408,922
ALPHABET INC	1,243,683
META PLATFORMS INC	466,820
BROADCOM INC	133,593
UNITEDHEALTH GROUP INC	288,519
ALPHABET INC	909,810
VISA INC	356,562

Teachers' Retirement System of the State of Kentucky
Top 10 Fixed Holdings
As of December 31, 2023

<u>Description</u>	<u>Maturity</u>	<u>Coupon</u>	<u>Market Value</u>
U S TREASURY NOTE	11/30/2028	4.375	63,405,811.20
U S TREASURY NOTE	2/15/2031	1.125	53,442,350.00
U S TREASURY NOTE	8/31/2024	3.250	44,502,750.00
U S TREASURY BOND	2/15/2051	1.875	35,611,200.00
U S TREASURY NOTE	5/15/2024	2.500	30,744,560.00
U S TREASURY BOND	8/15/2050	1.375	28,569,750.00
U S TREASURY NOTE	9/15/2025	3.500	27,562,640.00
U S TREASURY NOTE	5/30/2028	3.625	25,196,825.52
U S TREASURY BOND	5/15/2040	1.125	24,675,200.00
U S TREASURY BOND	5/15/2029	6.125	24,139,060.00

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
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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
ALLEGIAN T TRAVEL CO	4,477
ALLEGION PUB LTD CO	5,877

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

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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
ASHTED 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

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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

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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
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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
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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
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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
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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
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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
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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
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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
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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

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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

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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

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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

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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

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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

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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

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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

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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
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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 ENERG	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
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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

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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
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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

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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

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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

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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

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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

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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

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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

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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

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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

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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

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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

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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

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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

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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
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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
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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

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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

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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

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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

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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
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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

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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

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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

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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

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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

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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

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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

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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

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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
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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
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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
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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
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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

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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

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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

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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

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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

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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

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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

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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

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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

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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

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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

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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

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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
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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
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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

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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

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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

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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
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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
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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
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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

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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

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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

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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

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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

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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

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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

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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

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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

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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

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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

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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
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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
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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
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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
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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

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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
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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
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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
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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
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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
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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

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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 JEFFRSNVILLE	2,692,894
WALGREEN'S STORE JEFFRSNVILLE	4,339,000
WALGREEN'S STORE KARNS TN	4,315,000
WALGREEN'S STORE KNOXVILLE T	1,954,945
WALGREEN'S STORE KNOXVILLE T	3,233,840

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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

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

Domestic & International Equities

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

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

Domestic & International Equities

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

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

Domestic & International Equities

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

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

Domestic & International Equities

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

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

Domestic & International Equities

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

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

Domestic & International Equities

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

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

Domestic & International Equities

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

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

Domestic & International Equities

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

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

Domestic & International Equities

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

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

Domestic & International Equities

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

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

Domestic & International Equities

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

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

Domestic & International Equities

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

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

Domestic & International Equities

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

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

Domestic & International Equities

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

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

Domestic & International Equities

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

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

Domestic & International Equities

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

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

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

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Domestic & International Equities

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

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

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

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

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

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

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

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

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

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

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

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

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

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Domestic & International Equities

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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Domestic & International Equities

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

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Domestic & International Equities

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

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Domestic & International Equities

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

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Domestic & International Equities

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

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Domestic & International Equities

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

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Domestic & International Equities

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

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

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

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Domestic & International Equities

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

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Domestic & International Equities

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

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Domestic & International Equities

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

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Fixed Income

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

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Fixed Income

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

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Fixed Income

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

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Fixed Income

Description	Par Amount
VETERNAL AFFAIRS MUNI	1,940,000
VISA INC	2,000,000
VISA INC.	1,000,000
WALMART INC	2,000,000
WESTERN & SOUTHERN INSURANCE	500,000
WESTERN & SOUTHERN LIFE	2,000,000

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Additional Categories

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

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Alternative Investments

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

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

Alternative Investments

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

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

Real Estate

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

***Teachers' Retirement System of the State of Kentucky
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Cash/Cash Equivalents

Description	Par Amount
CASH - CASH MGMT SECURITIES	46
CASH POOL UNITS	191,458,172

Teachers' Retirement System of the State of Kentucky
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Description	Type
<u>Domestic & International Equities</u>	
10X GENOMICS INC	435
AFFIRM HLDGS INC	956
ALNYLAM PHARMACEUTICALS INC	196
AMAZON.COM INC	1,183
BAILLIE GIFFORD EAFE - LIFE	211,508
CHEGG INC	420
CHEWY INC	1,222
CLOUDFLARE INC	996
CONTRA ABIOMED INC	446
COSTAR GROUP INC	761
COURSERA INC COMMON STOCK	1,849
DATADOG INC	487
DENALI THERAPEUTICS INC	1,143
DOORDASH INC	937
DOXIMITY INC	744
DUOLINGO INC CL A COM	323
FACEBOOK INC	221
FT WASH FOCUSED EQTY SECURIT	1,176,357
GINKGO BIOWORKS HOLDINGS INC	5,384
GUARDANT HEALTH INC	914
HASHICORP INC COMMON STOCK	911
INSPIRE MED SYS INC	163
INSULET CORP	181
ISHARES TR	11,553
LEMONADE INC	696
LIFE BLACK ROCK ACWI EX US I	14,067,485
MODERNA INC	853
NETFLIX INC	212
NVIDIA CORP	378
ODDITY TECH LTD	288
PENUMBRA INC	109
PINTEREST INC CL A	1,410
RECURSION PHARMACEUTICALS IN	1,027
RIVIAN AUTOMOTIVE INC COMMON	459
ROBLOX CORPORATION CL A	1,166
ROKU INC	489
SAMSARA INC COMMON STOCK	624

***Teachers' Retirement System of the State of Kentucky
Life Insurance Trust Holdings
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Description	Type
SANA BIOTECHNOLOGY INC	783
SHOIFY INC	2,813
SNOWFLAKE INC	276
SPDR S&P MIDCAP 400 ETF TR	9,444
SPIDER UNIT TRUST	55,661
SPROUT SOCIAL INC	477
SWEETGREEN INC	1,769
TESLA INC	545
THE TRADE DESK	2,536
TWILIO INC	611
WATSCO INC	145
WAYFAIR INC	702
WORKDAY INC	312
YETI HOLDINGS INC	516

Fixed Income

Par Amount

APPLE INC	400,000
BOEING CO	250,000
CATERPILLAR INC	500,000
CSX CORP	400,000
DELTA AIRLINES INC	400,000
EMERSON ELECTRIC CO	500,000
EXPEDIA GROUP INC	220,000
FACTSET RESEARCH SYSTEMS	300,000
FIDELITY NATIONAL FINANCIAL	200,000
FIDELITY NATL FINANCIAL	500,000
FNMA POOL # 900852	100,291
GATX CORP	500,000
GNMA MTG POOL # 567909	86,457
KOHL'S CORPORATION	500,000
KROGER CO	200,000
KROGER CO	200,000
MCCORMICK & CO	500,000
NASHVILLE & DAVIDSON CO TN W	2,000,000
NYC TRANSITIONAL FIN	200,000
REPUBLIC SERVICES INC	400,000
SNAP-ON INC	500,000
STEWART INFORMATION SERV	300,000
U S TREASURY	500,000

Teachers' Retirement System of the State of Kentucky
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Description	Type
US TREASURY BOND	700,000
US TREASURY N/B	1,000,000
US TREASURY N/B	500,000
US TREASURY N/B	500,000
US TREASURY N/B	500,000
US TREASURY N/B	500,000
US TREASURY N/B	250,000
US TREASURY N/B	250,000
US TREASURY N/B	700,000
US TREASURY N/B	1,000,000
US TREASURY N/B	500,000
US TREASURY N/B	1,500,000
US TREASURY N/B	500,000
US TREASURY N/B	1,000,000
VERISIGN INC	400,000
WALGREENS BOOTS ALLIANCE	202,000

Additional Categories

Capital Contributed

ISHARES TR	5,035
LIFE MARATHON CREDIT FUND	2,114,255
SPDR SER TR T	3,420

Alternative Investments

Capital Contributed

ALPINVEST CO-INV VIII	411,100
APAX X LIFE	363,332
AUDAX MEZZ V-A	120,690
BAILLIE GIFFORD PRIVATE II	134,619
CARLYLE R&S ENERGY	382,512
FT WASHINGTON IV-K LIFE	350,101
FT WASHINGTON SMALL MARKET	157,163
FT WASHINGTON X	342,241
FT WASHINGTON XI	134,998
FTWASHINGTONOPPIV	327,312
LANDMARK EQUITY XVII	65,692
LEXINGTON CAPITAL PARTNERS X	128,855
LIFE ALPINVEST SECONDARIES V	250,660
LIFE FT WASHINGTON X-S	298,158
LIFE LEXINGTON CAPITAL PARTN	356,337
LIFE OAKTREE EURO PRINCIPAL	414,671

***Teachers' Retirement System of the State of Kentucky
Life Insurance Trust Holdings
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Description	Type
LIFE OAKTREE MEZZANINE V	302,044
SILVER LAKE ALPINE II	222,146
<u>Real Estate</u>	<u>Par Amount</u>
AG NET LEASE IV	417,057
AG REALTY VALUE XI	85,477
BLACKSTONE X	19,633
CARLYLE PROPERTY INVESTORS L	1,047,371
CARLYLE RE IX	296,147
LIFE CARLYLE CPI 3.31.21	499,341
LIFE ROCKWOOD RE XII	10,071
LIFE ROCKWOOD REAL ESTATE XI	376,292
LIFE TA REALTY ASSOC XII	470,462
TA CORE REALTY FUND LIFE	1,333,746
TA REALTY XIII	110,459
<u>Cash / Cash Equivalents</u>	<u>Par Amount</u>
CASH POOL UNITS	6,429,750

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended December 31, 2023

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
TOTAL PLAN	\$ 24,751,215,122.76	7.88	5.63	14.64	4.46	10.19	7.88	7.35
<i>Policy Benchmark</i>		8.63	5.91	16.34	5.70	10.25	7.93	-
<u>Total Equity</u>	\$ 14,892,069,948.90	11.33	7.48	21.76	4.75	13.16	9.26	8.30
<u>Domestic Equity</u>	\$ 10,144,027,606.90	12.21	8.95	25.19	8.10	15.32	11.30	9.59
<i>S&P 1500 Index</i>		11.78	8.02	25.47	9.83	15.39	11.76	9.75
<u>All-Cap Equities</u>	\$ 543,834,911.82	10.85	6.05	26.44	10.04	16.77	-	-
<i>Russell 3000 Index</i>		12.07	8.43	25.96	8.54	15.16	-	-
Fort Washington Focused Equity	\$ 543,834,911.82	10.85	6.05	26.44	10.04	16.77	-	-
<u>Large-Cap Equities</u>	\$ 8,245,953,296.90	12.19	9.45	26.72	8.72	15.86	11.63	9.72
<i>S&P 500 Index</i>		11.69	8.04	26.29	10.00	15.69	12.03	9.69
Todd Asset Large Cap Intrinsic Value	\$ 1,325,510,311.06	10.57	10.74	14.11	10.76	14.34	10.23	9.29
S&P 500 Stock Index	\$ 2,673,194,533.92	11.69	8.15	26.46	10.15	16.00	12.32	9.89
UBS Value Oriented (Global)	\$ 883,406,645.68	11.25	9.78	25.88	10.74	17.68	11.78	9.70
State Street US Premier Growth Equity	\$ 995,126,315.77	15.75	12.34	47.82	9.35	19.55	14.22	-
Todd Asset Intrinsic Value Opportunity (Alpha)	\$ 659,994,187.69	8.22	4.55	12.62	14.09	14.65	8.15	-
UBS Alpha Collective	\$ 494,328,379.18	14.26	15.33	38.24	10.94	18.84	12.83	-
Wellington Large Cap Equity	\$ 878,406,061.00	12.33	8.63	25.07	7.54	15.60	12.44	-
Baillie Gifford US Equity Growth	\$ 335,986,862.60	18.70	9.16	47.98	-14.25	-	-	-
<u>Mid-Cap Equities</u>	\$ 776,737,595.27	11.57	5.32	13.56	2.48	11.02	9.13	-
<i>S&P 400 Index</i>		11.67	6.98	16.44	8.09	12.62	9.27	-
S&P 400 Stock Index	\$ 776,737,595.27	11.57	6.89	16.75	8.57	12.80	9.41	-
Wellington Mid Cap Equity	\$ -	10.87	10.87	29.76	8.76	7.21	10.99	-
<u>Small-Cap Equities</u>	\$ 577,501,802.91	14.38	9.07	17.31	4.88	11.48	8.68	-
<i>S&P 600 Index</i>		15.12	9.45	16.05	7.28	11.03	8.66	-
Wellington Small Cap Equity	\$ 242,550,963.49	13.63	8.38	18.32	1.80	11.52	8.58	9.53
S&P 600 Stock Index	\$ 334,950,839.42	14.93	9.59	16.47	7.80	11.50	8.80	9.73

Teachers' Retirement System of the State of Kentucky
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Gross Returns
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FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>International Equity</u>	\$ 4,748,042,342.00	9.46	4.35	14.68	-1.86	8.80	5.00	-
<i>MSCI AC World Ex US</i>		9.82	5.78	16.21	2.04	7.60	4.32	-
Todd Asset International Intrinsic Value	\$ 947,439,630.24	7.22	6.12	15.01	4.96	10.41	4.51	-
Baillie Gifford International	\$ 1,172,278,653.20	12.89	1.15	14.90	-11.62	9.23	5.69	-
UBS All Country World Ex US Equity	\$ 1,136,795,777.61	8.13	4.71	14.21	1.00	8.10	5.03	-
Barings All Country World Ex US	\$ 772,948,954.33	9.00	4.58	13.55	1.69	7.73	5.19	-
Black Rock MSCI ACWI Ex US IMI Index	\$ 618,878,567.06	9.68	5.86	15.78	1.79	7.63	4.42	-
Todd Asset International Intrinsic Value Opportunity	\$ 99,700,759.56	9.83	11.52	16.98	6.37	9.44	-	-
<u>Fixed Income</u>	\$ 3,250,869,188.52	6.54	3.51	6.09	-3.12	1.76	2.37	3.87
<i>Bloomberg Barclays Govt/Credit Index</i>		6.63	3.44	5.72	-3.53	1.41	1.97	3.24
<u>Intermediate</u>								
<i>Bloomberg Barclays Intermediate Govt/Credit Index</i>		4.56	3.69	5.24	-1.63	1.59	1.72	2.90
Intermediate Bond	\$ 431,065,068.86	4.32	3.57	5.53	-0.78	2.02	1.92	3.35
<u>Broad</u>								
<i>Bloomberg Barclays Govt/Credit Index</i>		6.63	3.44	5.72	-3.53	1.41	1.97	3.24
Fort Washington Core Fixed Income	\$ 670,707,486.83	7.16	4.13	6.57	-3.37	2.21	2.48	3.87
Internal Bond	\$ 157,792,857.36	5.34	3.40	6.83	-1.87	2.07	2.94	3.83
Broad Market Bond	\$ 692,603,318.38	5.65	3.01	5.45	-2.99	1.43	2.29	3.90
403(b) Tax-Sheltered Trust	\$ 319,066.53	1.32	2.64	5.03	2.18	1.80	1.20	1.43
Galliard Capital Management Core Fixed Income	\$ 581,645,492.57	7.05	4.10	7.11	-3.02	1.87	2.69	-
<u>Long</u>								
<i>Hybrid Index</i>		8.91	3.20	6.32	-5.27	1.39	2.46	3.80
Long Term Bond	\$ 716,735,897.99	8.04	2.92	5.64	-4.94	1.58	2.84	4.42

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended December 31, 2023

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Real Estate</u>	\$ 1,733,920,570.09	-1.59	-2.12	-5.58	9.04	7.51	9.46	8.48
In House Real Estate Equity	\$ 400,230,070.32	1.37	1.37	5.71	4.86	4.74	7.14	7.98
<i>CPI plus 2%</i>		0.94	2.66	5.36	7.74	6.17	4.84	4.63
<u>Core Real Estate</u>	\$ 862,051,949.40	-1.99	-3.56	-9.22	9.44	7.77	9.41	-
<i>NCREIF ODCE (VW) Index</i>		-4.83	-6.64	-12.02	4.92	4.25	7.29	-
Prudential PRISA	\$ 453,106,907.41	-3.06	-4.83	-11.70	7.13	6.12	8.57	-
Carlyle Property Investors	\$ 189,752,835.40	0.18	-1.57	-3.82	12.26	10.62	-	-
TA Realty Core Property	\$ 219,192,206.59	-1.60	-2.60	-8.35	11.99	9.87	-	-
<u>Non-Core Real Estate</u>	\$ 471,638,550.37	-3.25	-3.41	-7.40	13.05	10.59	13.23	-
<i>NCREIF Property Index</i>		-3.02	-4.35	-7.94	4.57	4.33	6.80	-
Carlyle Realty Partners VI	\$ 4,142,617.00	-1.24	-0.01	-1.07	3.17	-4.93	4.78	-
Blackstone Partners VII	\$ 8,451,998.58	-8.17	-14.15	-24.36	4.15	0.03	7.84	-
Rockwood Capital Real Estate Partners IX	\$ 4,971,495.82	-7.10	-13.24	-15.05	1.33	-4.32	5.94	-
The Realty Associates X	\$ -	-86.87	-86.87	-86.28	-41.70	-23.76	-6.57	-
Angelo Gordon Net Lease Realty III	\$ 40,887,996.00	0.00	5.01	6.49	9.81	9.42	-	-
Carlyle Realty Partners VII	\$ 11,556,698.00	-5.50	-8.16	-8.75	5.77	6.32	-	-
Landmark Real Estate Partners VII	\$ 6,573,697.51	-0.49	-1.09	-4.80	-0.68	-1.54	-	-
Blackstone Partners VIII	\$ 37,258,958.84	-2.34	-2.58	-7.65	18.30	15.64	-	-
The Realty Associates XI	\$ 3,389,536.00	-19.90	-23.26	-37.49	-0.47	4.34	-	-
Rockwood Capital Real Estate Partners X	\$ 24,855,021.30	-3.93	-15.10	-29.71	-0.53	1.79	-	-
Landmark Real Estate Partners VIII	\$ 26,639,987.90	-4.56	-3.23	-4.61	19.97	15.31	-	-
Carlyle Realty Partners VIII	\$ 25,487,716.00	0.99	3.76	-3.30	37.10	28.98	-	-
Blackstone Partners IX	\$ 58,635,098.38	-1.75	-1.18	0.50	26.03	-	-	-
Angelo Gordon Net Lease Realty IV	\$ 45,043,673.00	0.00	3.61	4.27	6.11	-	-	-
Rockwood Capital Real Estate Partners XI	\$ 65,501,638.34	-2.65	-8.34	-11.09	7.04	-	-	-
The Realty Associates XII	\$ 63,540,375.00	-3.82	-5.19	-7.14	17.98	-	-	-
Carlyle Realty Partners IX	\$ 14,120,922.00	-17.30	25.32	-3.26	-	-	-	-
Angelo Gordon Realty Value XI	\$ 12,895,939.00	7.20	9.06	5.33	-	-	-	-
Blackstone X	\$ 2,947,372.94	-0.29	4.58	-	-	-	-	-
The Realty Associates XIII	\$ 13,428,567.00	-	-	-	-	-	-	-
Rockwood Capital Real Estate Partners XII	\$ 1,309,241.76	-	-	-	-	-	-	-

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust
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Gross Returns
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FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Alternative Investments</u>								
<u>Private Equity</u>	\$ 2,010,870,416.75	1.46	3.80	8.15	17.36	14.02	13.77	-
<u>Mature Private Equity</u>	\$ 1,152,505,873.65	0.58	3.00	6.77	17.18	12.31	12.26	-
<i>S&P 500 Index plus 3%</i>		<i>12.52</i>	<i>9.64</i>	<i>30.08</i>	<i>13.30</i>	<i>19.16</i>	<i>15.39</i>	-
KKR 2006	\$ 6,677.00	3.18	-56.56	-8.80	3.47	5.78	11.35	-
KKR European III	\$ 967,358.00	-36.02	-34.10	-28.75	-25.88	-19.48	-0.69	-
Riverstone/Carlyle Energy and Power IV	\$ 37,046.00	-9.67	-17.20	-78.73	-9.59	-19.97	-12.08	-
Alinda Infrastructure II	\$ 247,442.00	15.54	14.70	205.84	33.76	16.86	10.32	-
Capital South Partners III	\$ 1,003,718.56	3.37	6.36	13.03	17.80	12.42	13.35	-
Landmark Equity Partners XIV	\$ 1,797,501.00	2.72	-1.46	2.46	9.88	5.69	5.31	-
Lexington Capital Partners VII	\$ 3,076,771.00	1.18	-6.03	-3.52	13.80	9.60	11.43	-
Stepstone Pioneer Capital III	\$ 5,990,328.00	-10.60	-12.11	-12.51	5.58	4.23	9.40	-
Oaktree Mezzanine III	\$ 18,679.00	10.44	24.12	-42.63	9.04	9.43	14.83	-
JP Morgan Global Maritime	\$ 311,888.08	-69.81	-68.78	-74.00	-11.35	-12.13	-8.74	-
Audax Mezzanine III	\$ 1,302,437.00	-4.22	-4.54	-7.99	28.32	23.65	17.29	-
Hellman & Friedman Capital Partners VII	\$ 11,732,316.00	7.68	15.14	26.31	22.33	24.99	28.94	-
Oaktree European Principal III	\$ 7,862,809.00	-1.43	-9.54	-4.97	-5.04	-3.16	5.20	-
NGP Natural Resources X	\$ 4,332,862.00	1.67	5.10	-12.98	12.20	-10.24	-1.61	-
Riverstone Energy and Power V	\$ 5,485,378.00	-7.03	-10.25	-12.81	12.84	-15.42	-4.83	-
APAX VIII	\$ 5,482,465.00	-6.41	-5.60	-3.74	-12.59	4.50	9.68	-
Actis Global IV	\$ 27,201,000.00	3.98	2.17	-6.73	2.19	5.55	11.08	-
Audax PE IV	\$ 83,629.00	-0.83	-2.31	0.20	-	-	-	-
Landmark Equity Partners XV	\$ 5,756,914.63	-2.23	-3.74	-4.43	10.15	6.45	13.11	-
Fort Washington VIII	\$ 24,609,175.00	2.53	3.70	5.13	22.13	16.67	-	-
Public Pension Capital	\$ 178,929,662.42	2.83	7.25	13.83	24.19	27.94	-	-
NGP Natural Resources XI	\$ 30,564,035.00	8.20	8.71	16.22	37.47	11.33	-	-
Gavea Investments V	\$ 2,981,720.00	-2.43	4.21	-12.94	20.62	49.67	-	-
Oaktree Mezzanine IV	\$ 2,633,362.00	3.05	5.16	8.97	12.46	11.48	-	-
Lexington Capital Partners VIII	\$ 20,477,401.00	0.49	-8.29	1.99	16.50	12.16	-	-
KKR European IV	\$ 33,714,869.00	8.29	11.84	27.16	16.52	18.93	-	-
IFM Global Infrastructure	\$ 255,839,502.91	2.84	6.39	14.53	13.86	12.39	-	-
Carlyle Europe Partners IV	\$ 13,966,859.00	2.71	7.78	18.16	30.21	17.86	-	-
Audax PE V	\$ 17,983,746.00	-8.13	-7.81	-6.38	37.88	31.23	-	-
Fort Washington IX	\$ 40,338,840.00	3.42	-0.73	1.13	21.92	15.68	-	-
Fort Washington IX-K	\$ 38,160,993.00	3.58	-1.05	-0.06	20.92	15.27	-	-

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Quarterly Investment Performance
Gross Returns
For the Period Ended December 31, 2023

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
Hellman & Friedman Capital Partners VIII	\$ 62,311,007.00	-1.13	2.06	1.69	6.42	10.54	-	-
Riverstone Energy and Power VI	\$ 23,769,203.00	1.35	1.54	4.58	26.33	-4.90	-	-
Audax Mezzanine IV	\$ 9,694,581.42	1.43	1.24	10.28	15.27	13.91	-	-
APAX IX	\$ 41,061,667.84	-8.54	-8.98	-9.03	8.29	15.85	-	-
Oaktree European Principal IV	\$ 50,930,806.00	-6.38	-3.68	3.46	5.95	7.88	-	-
KKR Americas XII	\$ 60,326,166.00	9.02	9.02	2.21	24.33	19.06	-	-
NGP Natural Resources XII	\$ 28,399,157.00	6.82	16.46	16.15	19.87	19.34	-	-
JP Morgan Global Transport Income	\$ 76,590,002.12	1.41	3.27	9.26	9.62	9.71	-	-
APAX Digital	\$ 56,525,898.67	-0.64	1.53	6.44	13.63	22.09	-	-
<u>Private Equity < 5 Years</u>	\$ 858,364,543.10	1.36	3.64	10.05	19.35	16.73	-	-
Landmark Equity Partners XVI	\$ 32,695,875.47	0.46	-0.17	-4.18	17.92	-	-	-
Carlyle Asia Partners V	\$ 40,698,130.00	3.57	2.98	4.00	11.06	-	-	-
Carlyle Europe Partners V	\$ 40,610,385.00	-5.81	-4.61	16.84	18.24	-	-	-
Fort Washington X	\$ 30,838,119.00	4.57	5.35	6.34	25.37	-	-	-
Audax PE VI-A	\$ 44,121,565.29	-1.65	0.26	-1.71	36.09	-	-	-
Fort Washington X-S	\$ 25,385,193.00	3.63	3.77	2.22	22.40	-	-	-
Oaktree Mezzanine V	\$ 30,885,382.00	2.53	2.53	8.15	16.73	-	-	-
Lexington Capital Partners IX	\$ 50,893,074.00	2.18	3.00	2.20	24.45	-	-	-
Oaktree European Principal V	\$ 63,950,489.00	-4.23	-2.02	19.63	25.94	-	-	-
KKR European V	\$ 49,173,075.00	1.30	3.38	8.61	10.98	-	-	-
APAX X	\$ 51,802,142.76	-0.43	2.09	13.76	72.57	-	-	-
AlpInvest Secondaries VII	\$ 34,429,288.96	1.46	3.78	19.74	-	-	-	-
Carlyle Renewable and Sustainable Energy	\$ 51,190,302.00	3.13	5.84	7.62	-	-	-	-
Fort Washington PE Opportunities IV	\$ 20,253,995.00	1.24	5.63	5.16	-	-	-	-
Fort Washington PE Opportunities IV-K	\$ 25,553,697.00	1.01	4.90	4.36	-	-	-	-
AlpInvest Co-Investment VIII	\$ 47,035,400.06	-0.01	2.76	11.59	-	-	-	-
Silver Lake Alpine II	\$ 29,444,008.00	-0.14	5.89	13.18	-	-	-	-
Baillie Gifford Private Companies II	\$ 22,948,086.00	-0.45	1.71	-5.11	-	-	-	-
KKR Health II	\$ 9,733,264.00	8.54	12.40	10.98	-	-	-	-
Audax Mezzanine V	\$ 13,092,597.00	3.74	6.84	9.14	-	-	-	-
NGP ETP IV	\$ 6,973,529.00	-0.18	-0.29	-1.21	-	-	-	-
Manulife Cropland Plus	\$ 25,785,585.00	2.30	2.85	2.74	-	-	-	-
APAX Credit Opportunities	\$ 3,333,226.42	0.00	-11.12	-14.16	-	-	-	-
APAX Digital II	\$ 5,503,851.60	-2.63	6.05	129.78	-	-	-	-
Carlyle Renewable and Sustainable Energy II	\$ 7,951,853.00	10.61	29.48	25.08	-	-	-	-

*Teachers' Retirement System of the State of Kentucky
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Quarterly Investment Performance
Gross Returns
For the Period Ended December 31, 2023*

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
Fort Washington XI-K	\$ 9,770,065.00	2.11	2.49	2.49	-	-	-	-
Fort Washington II-K	\$ 16,697,578.00	3.58	28.81	28.81	-	-	-	-
Landmark Equity Partners XVII	\$ 11,519,821.54	40.24	33.60	35.88	-	-	-	-
Carlyle Partners VIII	\$ 24,258,835.00	3.35	4.04	-	-	-	-	-
Fort Washington XI	\$ 4,751,408.00	2.06	-14.16	-	-	-	-	-
Lexington Capital Partners X	\$ 18,564,361.00	14.44	23.39	-	-	-	-	-
Fort Washington II	\$ 4,597,356.00	5.70	26.30	-	-	-	-	-
NGP Natural Resources XIII	\$ 3,923,005.00	-0.91	-	-	-	-	-	-
<u>Timberland</u>	\$ 487,205,541.98	1.74	4.05	8.84	2.44	3.78	4.17	-
<i>NCREIF Timberland Index</i>		<i>4.34</i>	<i>5.76</i>	<i>9.45</i>	<i>10.50</i>	<i>6.62</i>	<i>5.77</i>	-
Molpus Lake Superior Timberlands (Michigan)	\$ 86,587,017.36	1.62	3.12	7.76	0.72	1.91	1.71	-
Molpus Lake Superior Timberlands (Hiwassee)	\$ 9,193,442.59	2.25	4.48	2.71	-3.31	3.57	1.60	-
Molpus Seven States	\$ 46,357,272.19	0.70	0.93	9.93	4.37	5.14	6.56	-
Molpus Lake Superior Timberlands (Magnolia)	\$ 75,767,322.90	5.76	7.04	16.03	5.52	-	-	-
Molpus Lake Superior Timberlands (Toledo)	\$ 269,300,486.94	0.87	4.09	7.33	-	-	-	-
<u>Additional Categories</u>	\$ 2,153,606,892.34	4.01	5.43	9.75	4.65	5.43	4.71	-
<i>B of A Merrill Lynch U.S. High Yield Master II Constrained</i>		<i>7.07</i>	<i>7.64</i>	<i>13.47</i>	<i>2.01</i>	<i>5.19</i>	<i>4.51</i>	-
<u>Evergreen Funds</u>								
Fort Washington High Yield Bond	\$ 294,741,061.27	7.31	7.93	13.77	2.43	5.38	4.34	-
Marathon TRS Credit	\$ 597,931,417.93	2.31	4.90	4.94	6.00	3.52	3.19	-
Shenkman Capital Management	\$ 363,283,446.44	3.19	5.96	12.31	4.99	5.62	4.34	-
Barings Capital European Loan	\$ 91,540,000.00	2.40	5.60	13.42	5.48	5.88	-	-
Columbia High Yield Bond	\$ 163,680,657.57	6.99	7.51	13.61	2.56	6.15	-	-
Lord Abbett High Yield Bond	\$ 106,638,398.11	6.78	6.93	12.13	1.51	-	-	-
In House High Yield Bond	\$ 214,686,541.92	6.95	6.36	11.85	1.85	-	-	-
Deerpath Direct Lending	\$ 75,410,991.79	4.12	7.65	14.17	-	-	-	-
Monroe Capital Private Credit	\$ 78,038,105.00	1.52	-	-	-	-	-	-

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	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Non-Evergreen Funds</u>								
Avenue Special Situations VI	\$ 10,824,876.00	-0.49	-1.08	-2.03	18.28	9.38	3.32	-
Oaktree Opportunities IX	\$ 34,527,769.52	4.98	4.98	31.57	32.91	19.57	12.56	-
Highbridge Specialty Loan III	\$ 663,610.00	-4.17	-5.53	-12.10	-8.60	-5.23	1.11	-
Oaktree European Dislocation	\$ 194,397.00	-43.99	-44.64	-52.88	-51.41	-39.26	-18.05	-
Marathon European Credit Opportunities II	\$ 6,052.46	-6.10	-8.02	-10.69	-1.42	0.38	-	-
Oaktree Opportunities X	\$ 12,400,017.00	0.31	0.82	6.39	13.06	7.75	-	-
Oaktree European Capital Solutions	\$ 15,658,756.00	-5.52	-6.64	8.15	2.45	6.99	-	-
Marathon European Credit Opportunities III	\$ 36,559,717.33	-3.30	-12.67	-16.35	-1.28	2.70	-	-
Oaktree Opportunities Xb	\$ 56,821,077.00	1.14	3.08	8.05	17.55	9.56	-	-
<u>Short Term</u>								
Cash (Unallocated)	\$ 222,672,564.18	1.44	2.85	4.96	2.21	1.83	1.25	1.65
<i>90 Day T-Bill</i>		<i>1.37</i>	<i>2.70</i>	<i>5.02</i>	<i>2.15</i>	<i>1.88</i>	<i>1.24</i>	<i>1.43</i>
Total Trust Gross Return for 30-year period*		7.78						

*Returns are annualized for periods longer than one year

** Prior to July 1, 2008, TRS did not benchmark overall fund performance. Effective July 1, 2008, the Board of Trustees approved a Policy Index that represents the returns of appropriate benchmarks for the various asset classes weighted by the mid-point of the strategic range for the current fiscal year.

Teachers' Retirement System of the State of Kentucky
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Quarterly Investment Performance
Net of Management Fee Returns
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FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
TOTAL PLAN	\$ 24,751,215,122.76	7.80	5.55	14.30	4.17	9.88	7.61	7.22
<i>Policy Benchmark</i>		8.63	5.90	16.28	5.69	10.24	7.92	-
<u>Total Equity</u>	\$ 14,892,069,948.90	11.29	7.44	21.59	4.59	13.00	9.12	8.23
<u>Domestic Equity</u>	\$ 10,144,027,606.90	12.18	8.92	25.06	7.97	15.19	11.19	9.53
<i>S&P 1500 Index</i>		11.78	8.02	25.47	9.83	15.39	11.76	9.75
<u>All-Cap Equities</u>	\$ 543,834,911.82	10.74	5.95	26.01	9.66	16.36	-	-
<i>Russell 3000 Index</i>		12.07	8.43	25.96	8.54	15.16	-	-
Fort Washington Focused Equity	\$ 543,834,911.82	10.74	5.95	26.01	9.66	16.36	-	-
<u>Large-Cap Equities</u>	\$ 8,245,953,296.90	12.17	9.43	26.63	8.63	15.78	11.55	9.68
<i>S&P 500 Index</i>		11.69	8.04	26.29	10.00	15.69	12.03	9.69
Todd Asset Large Cap Intrinsic Value	\$ 1,325,510,311.06	10.56	10.73	14.05	10.70	14.28	10.17	9.26
S&P 500 Stock Index	\$ 2,673,194,533.92	11.69	8.15	26.46	10.15	16.00	12.32	9.89
UBS Value Oriented (Global)	\$ 883,406,645.68	11.20	9.73	25.71	10.57	17.53	11.65	9.63
State Street US Premier Growth Equity	\$ 995,126,315.77	15.75	12.34	47.73	9.26	19.43	14.10	-
Todd Asset Intrinsic Value Opportunity (Alpha)	\$ 659,994,187.69	8.20	4.53	12.56	14.03	14.59	8.09	-
UBS Alpha Collective	\$ 494,328,379.18	14.17	15.26	37.81	10.51	18.44	12.37	-
Wellington Large Cap Equity	\$ 878,406,061.00	12.30	8.60	24.92	7.41	15.46	12.30	-
Baillie Gifford US Equity Growth	\$ 335,986,862.60	18.63	9.10	47.69	-14.43	-	-	-
<u>Mid-Cap Equities</u>	\$ 776,737,595.27	11.51	5.26	13.23	2.15	10.67	8.84	-
<i>S&P 400 Index</i>		11.67	6.98	16.44	8.09	12.62	9.27	-
S&P 400 Stock Index	\$ 776,737,595.27	11.57	6.89	16.75	8.57	12.80	9.41	-
Wellington Mid Cap Equity	\$ -	10.87	10.87	29.76	8.76	7.21	10.99	-
<u>Small-Cap Equities</u>	\$ 577,501,802.91	14.34	9.03	17.14	4.73	11.32	8.52	9.50
<i>S&P 600 Index</i>		15.12	9.45	16.05	7.28	11.03	8.66	9.65
Wellington Small Cap Equity	\$ 242,550,963.49	13.54	8.28	17.94	1.48	11.16	8.23	9.35
S&P 600 Stock Index	\$ 334,950,839.42	14.93	9.59	16.47	7.80	11.50	8.80	9.73

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FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>International Equity</u>	\$ 4,748,042,342.00	9.40	4.30	14.46	-2.07	8.58	4.80	-
<i>MSCI AC World Ex US</i>		9.82	5.78	16.21	2.04	7.60	4.32	-
Todd Asset International Intrinsic Value	\$ 947,439,630.24	7.21	6.10	14.95	4.90	10.35	4.46	-
Baillie Gifford International	\$ 1,172,278,653.20	12.78	1.04	14.48	-11.95	8.84	5.37	-
UBS All Country World Ex US Equity	\$ 1,136,795,777.61	8.07	4.65	14.06	0.84	7.95	4.87	-
Barings All Country World Ex US	\$ 772,948,954.33	8.88	4.57	13.20	1.30	7.30	4.75	-
Black Rock MSCI ACWI Ex US IMI Index	\$ 618,878,567.06	9.68	5.86	15.73	1.74	7.58	4.37	-
Todd Asset International Intrinsic Value Opportunity	\$ 99,700,759.56	9.81	11.52	16.94	6.32	9.39	-	-
<u>Fixed Income</u>	\$ 3,250,869,188.52	6.53	3.51	6.07	-3.14	1.74	2.36	3.87
<i>Bloomberg Barclays Govt/Credit Index</i>		6.63	3.44	5.72	-3.53	1.41	1.97	3.24
<u>Intermediate</u>								
<i>Bloomberg Barclays Intermediate Govt/Credit Index</i>		4.56	3.69	5.24	-1.63	1.59	1.72	2.90
Intermediate Bond	\$ 431,065,068.86	4.32	3.57	5.53	-0.78	2.02	1.92	3.35
<u>Broad</u>								
<i>Bloomberg Barclays Govt/Credit Index</i>		6.63	3.44	5.72	-3.53	1.41	1.97	3.24
Fort Washington Core Fixed Income	\$ 670,707,486.83	7.15	4.12	6.52	-3.41	2.16	2.44	3.85
Internal Bond	\$ 157,792,857.36	5.34	3.40	6.83	-1.87	2.07	2.94	3.83
Broad Market Bond	\$ 692,603,318.38	5.65	3.01	5.45	-2.99	1.43	2.29	3.90
403(b) Tax-Sheltered Trust	\$ 319,066.53	1.32	2.64	5.03	2.18	1.80	1.20	1.43
Galliard Capital Management Core Fixed Income	\$ 581,645,492.57	7.03	4.09	7.06	-3.07	1.82	2.65	-
<u>Long</u>								
<i>Hybrid Index</i>		8.91	3.20	6.32	-5.27	1.39	2.46	3.80
Long Term Bond	\$ 716,735,897.99	8.04	2.92	5.64	-4.94	1.58	2.84	4.42

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FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Real Estate</u>	\$ 1,733,920,570.09	-1.83	-2.37	-6.46	8.08	6.56	8.63	8.06
In House Real Estate Equity	\$ 400,230,070.32	1.29	2.68	5.60	4.95	4.50	7.23	7.94
<i>CPI plus 2%</i>		0.94	2.66	5.36	7.74	6.17	4.84	4.63
<u>Core Real Estate</u>	\$ 862,051,949.40	-2.18	-3.75	-9.90	8.64	6.98	8.65	-
<i>NCREIF ODCE (VW) Index</i>		-4.83	-6.64	-12.02	4.92	4.25	7.29	-
Prudential PRISA	\$ 453,106,907.41	-3.24	-5.00	-12.35	6.34	5.33	7.80	-
Carlyle Property Investors	\$ 189,752,835.40	-0.04	-1.78	-4.67	11.24	9.69	-	-
TA Realty Core Property	\$ 219,192,206.59	-1.78	-2.77	-8.99	11.29	9.18	-	-
<u>Non-Core Real Estate</u>	\$ 471,638,550.37	-3.77	-3.98	-9.26	10.84	8.30	11.18	-
<i>NCREIF Property Index</i>		-3.02	-4.35	-7.94	4.57	4.33	6.80	-
Carlyle Realty Partners VI	\$ 4,142,617.00	-1.41	-0.18	-1.84	1.84	-6.36	3.49	-
Blackstone Partners VII	\$ 8,451,998.58	-8.17	-14.15	-24.36	3.52	-0.77	6.78	-
Rockwood Capital Real Estate Partners IX	\$ 4,971,495.82	-7.92	-14.02	-17.21	-1.24	-6.93	3.63	-
The Realty Associates X	\$ -	-86.87	-86.87	-86.28	-41.70	-23.76	-6.57	-
Angelo Gordon Net Lease Realty III	\$ 40,887,996.00	0.00	4.65	4.53	7.46	7.06	-	-
Carlyle Realty Partners VII	\$ 11,556,698.00	-5.83	-8.48	-9.94	4.29	4.82	-	-
Landmark Real Estate Partners VII	\$ 6,573,697.51	-0.76	-1.37	-5.81	-1.79	-2.76	-	-
Blackstone Partners VIII	\$ 37,258,958.84	-2.60	-2.84	-8.61	16.94	14.35	-	-
The Realty Associates XI	\$ 3,389,536.00	-20.38	-23.86	-38.45	-2.08	2.48	-	-
Rockwood Capital Real Estate Partners X	\$ 24,855,021.30	-4.53	-15.64	-31.28	-2.53	-0.18	-	-
Landmark Real Estate Partners VIII	\$ 26,639,987.90	-4.93	-3.58	-5.97	17.45	11.95	-	-
Carlyle Realty Partners VIII	\$ 25,487,716.00	0.62	3.37	-4.70	33.88	22.63	-	-
Blackstone Partners IX	\$ 58,635,098.38	-2.00	-1.44	-0.53	23.51	-	-	-
Angelo Gordon Net Lease Realty IV	\$ 45,043,673.00	0.00	3.35	2.90	4.14	-	-	-
Rockwood Capital Real Estate Partners XI	\$ 65,501,638.34	-2.95	-8.62	-12.32	4.85	-	-	-
The Realty Associates XII	\$ 63,540,375.00	-4.18	-5.55	-8.56	16.13	-	-	-
Carlyle Realty Partners IX	\$ 14,120,922.00	-18.32	23.77	-15.66	-	-	-	-
Angelo Gordon Realty Value XI	\$ 12,895,939.00	5.67	8.47	-5.69	-	-	-	-
Blackstone X	\$ 2,947,372.94	-8.69	-3.40	-	-	-	-	-
The Realty Associates XIII	\$ 13,428,567.00	-	-	-	-	-	-	-
Rockwood Capital Real Estate Partners XII	\$ 1,309,241.76	-	-	-	-	-	-	-

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FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Alternative Investments</u>								
<u>Private Equity</u>	\$ 2,010,870,416.75	1.17	3.49	6.78	15.97	12.51	12.33	-
<u>Mature Private Equity</u>	\$ 1,152,505,873.65	0.16	2.57	5.61	15.95	11.07	11.12	-
<i>S&P 500 Index plus 3%</i>		<i>12.52</i>	<i>9.64</i>	<i>30.08</i>	<i>13.30</i>	<i>19.16</i>	<i>15.39</i>	-
KKR 2006	\$ 6,677.00	3.18	-56.56	-8.80	3.06	5.46	11.21	-
KKR European III	\$ 967,358.00	-36.02	-34.07	-29.32	-26.59	-20.58	-1.44	-
Riverstone/Carlyle Energy and Power IV	\$ 37,046.00	-9.67	-17.20	-79.60	-13.18	-22.09	-13.42	-
Alinda Infrastructure II	\$ 247,442.00	15.54	14.70	108.00	17.15	7.59	5.40	-
Capital South Partners III	\$ 1,003,718.56	3.37	6.36	13.03	17.80	12.35	12.13	-
Landmark Equity Partners XIV	\$ 1,797,501.00	2.39	-1.84	1.11	8.43	4.30	3.82	-
Lexington Capital Partners VII	\$ 3,076,771.00	1.18	-6.03	-3.52	13.37	8.82	10.55	-
Stepstone Pioneer Capital III	\$ 5,990,328.00	-10.70	-12.21	-12.93	4.84	3.40	8.62	-
Oaktree Mezzanine III	\$ 18,679.00	10.44	24.12	-42.63	8.85	8.52	13.58	-
JP Morgan Global Maritime	\$ 311,888.08	-69.97	-68.92	-74.30	-12.57	-13.52	-10.02	-
Audax Mezzanine III	\$ 1,302,437.00	-4.22	-4.54	-8.01	26.78	21.88	15.79	-
Hellman & Friedman Capital Partners VII	\$ 11,732,316.00	7.68	15.14	26.15	22.14	24.80	28.47	-
Oaktree European Principal III	\$ 7,862,809.00	-1.43	-9.54	-5.29	-6.41	-4.67	3.84	-
NGP Natural Resources X	\$ 4,332,862.00	1.01	4.36	-14.89	9.43	-12.42	-3.45	-
Riverstone Energy and Power V	\$ 5,485,378.00	-7.38	-10.60	-14.04	11.16	-16.64	-5.81	-
APAX VIII	\$ 5,482,465.00	-6.60	-5.63	-5.16	-13.65	3.32	8.60	-
Actis Global IV	\$ 27,201,000.00	3.53	1.73	-8.52	0.10	3.45	8.91	-
Audax PE IV	\$ 83,629.00	-0.83	-2.31	0.20	-	-	-	-
Landmark Equity Partners XV	\$ 5,756,914.63	-2.81	-4.34	-6.63	7.52	3.86	10.52	-
Fort Washington VIII	\$ 24,609,175.00	2.42	3.68	4.71	21.65	16.17	-	-
Public Pension Capital	\$ 178,929,662.42	2.52	6.74	12.37	22.45	26.07	-	-
NGP Natural Resources XI	\$ 30,564,035.00	7.80	8.30	14.75	35.67	9.81	-	-
Gavea Investments V	\$ 2,981,720.00	-2.80	3.79	-14.10	18.78	46.71	-	-
Oaktree Mezzanine IV	\$ 2,633,362.00	2.48	4.56	6.69	9.98	9.30	-	-
Lexington Capital Partners VIII	\$ 20,477,401.00	0.23	-8.56	0.93	15.26	10.99	-	-
KKR European IV	\$ 33,714,869.00	8.11	11.76	26.45	15.80	18.10	-	-
IFM Global Infrastructure	\$ 255,839,502.91	2.59	5.96	13.41	12.76	11.30	-	-
Carlyle Europe Partners IV	\$ 13,966,859.00	2.51	7.55	17.13	28.95	16.76	-	-
Audax PE V	\$ 17,983,746.00	-8.13	-7.81	-6.38	37.76	31.14	-	-
Fort Washington IX	\$ 40,338,840.00	3.33	-0.74	0.82	21.49	15.13	-	-
Fort Washington IX-K	\$ 38,160,993.00	3.50	-1.06	-0.37	20.49	14.73	-	-

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust
Quarterly Investment Performance
Net of Management Fee Returns
For the Period Ended December 31, 2023

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
Hellman & Friedman Capital Partners VIII	\$ 62,311,007.00	-1.24	1.95	1.24	5.97	9.92	-	-
Riverstone Energy and Power VI	\$ 23,769,203.00	1.05	1.22	3.47	24.76	-6.73	-	-
Audax Mezzanine IV	\$ 9,694,581.42	1.08	0.80	8.76	13.42	11.30	-	-
APAX IX	\$ 41,061,667.84	-8.73	-9.17	-9.77	7.51	14.69	-	-
Oaktree European Principal IV	\$ 50,930,806.00	-6.73	-4.02	1.91	4.20	6.10	-	-
KKR Americas XII	\$ 60,326,166.00	6.71	16.37	15.43	19.14	18.05	-	-
NGP Natural Resources XII	\$ 28,399,157.00	7.81	21.69	21.43	32.92	14.70	-	-
JP Morgan Global Transport Income	\$ 76,590,002.12	1.19	3.05	8.34	8.74	8.81	-	-
APAX Digital	\$ 56,525,898.67	-0.91	1.21	5.18	12.09	17.36	-	-
<u>Private Equity < 5 Years</u>	\$ 858,364,543.10	1.21	3.38	7.84	17.74	15.01	-	-
Landmark Equity Partners XVI	\$ 32,695,875.47	0.08	-0.55	-5.75	15.76	-	-	-
Carlyle Asia Partners V	\$ 40,698,130.00	3.10	2.58	1.94	8.12	-	-	-
Carlyle Europe Partners V	\$ 40,610,385.00	-6.24	-5.02	14.44	14.41	-	-	-
Fort Washington X	\$ 30,838,119.00	4.46	5.36	5.85	24.58	-	-	-
Audax PE VI-A	\$ 44,121,565.29	-1.65	0.26	-1.71	35.89	-	-	-
Fort Washington X-S	\$ 25,385,193.00	3.48	3.77	1.65	21.26	-	-	-
Oaktree Mezzanine V	\$ 30,885,382.00	2.80	5.40	8.44	15.44	-	-	-
Lexington Capital Partners IX	\$ 50,893,074.00	1.92	2.75	1.16	22.98	-	-	-
Oaktree European Principal V	\$ 63,950,489.00	-4.47	-2.27	18.32	23.43	-	-	-
KKR European V	\$ 49,173,075.00	1.03	3.11	7.45	9.63	-	-	-
APAX X	\$ 51,802,142.76	-0.69	1.71	12.60	55.63	-	-	-
AlpInvest Secondaries VII	\$ 34,429,288.96	1.12	3.45	17.63	-	-	-	-
Carlyle Renewable and Sustainable Energy	\$ 51,190,302.00	2.91	5.60	6.63	-	-	-	-
Fort Washington PE Opportunities IV	\$ 20,253,995.00	0.84	5.65	3.49	-	-	-	-
Fort Washington PE Opportunities IV-K	\$ 25,553,697.00	0.69	5.00	2.78	-	-	-	-
AlpInvest Co-Investment VIII	\$ 47,035,400.06	-0.01	2.79	10.29	-	-	-	-
Silver Lake Alpine II	\$ 29,444,008.00	-0.29	6.04	12.41	-	-	-	-
Baillie Gifford Private Companies II	\$ 22,948,086.00	-0.68	1.47	-5.92	-	-	-	-
KKR Health II	\$ 9,733,264.00	6.71	10.99	-0.06	-	-	-	-
Audax Mezzanine V	\$ 13,092,597.00	3.53	6.89	6.74	-	-	-	-
NGP ETP IV	\$ 6,973,529.00	-2.04	-2.17	-9.07	-	-	-	-
Manulife Cropland Plus	\$ 25,785,585.00	2.04	2.50	2.01	-	-	-	-
APAX Credit Opportunities	\$ 3,333,226.42	0.00	-11.44	-15.72	-	-	-	-
APAX Digital II	\$ 5,503,851.60	-6.44	24.09	-70.07	-	-	-	-
Carlyle Renewable and Sustainable Energy II	\$ 7,951,853.00	9.71	28.62	19.92	-	-	-	-

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For the Period Ended December 31, 2023*

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
Fort Washington XI-K	\$ 9,770,065.00	1.99	2.59	0.78	-	-	-	-
Fort Washington II-K	\$ 16,697,578.00	3.47	19.02	27.80	-	-	-	-
Landmark Equity Partners XVII	\$ 11,519,821.54	38.36	31.75	24.54	-	-	-	-
Carlyle Partners VIII	\$ 24,258,835.00	2.23	2.90	-	-	-	-	-
Fort Washington XI	\$ 4,751,408.00	1.92	-13.82	-	-	-	-	-
Lexington Capital Partners X	\$ 18,564,361.00	13.34	23.36	-	-	-	-	-
Fort Washington II	\$ 4,597,356.00	5.51	26.38	-	-	-	-	-
NGP Natural Resources XIII	\$ 3,923,005.00	-5.44	-	-	-	-	-	-
<u>Timberland</u>	\$ 487,205,541.98	1.61	3.91	8.26	1.87	3.12	3.54	-
<i>NCREIF Timberland Index</i>		<i>4.34</i>	<i>5.76</i>	<i>9.45</i>	<i>10.50</i>	<i>6.62</i>	<i>5.77</i>	-
Molpus Lake Superior Timberlands (Michigan)	\$ 86,587,017.36	1.49	2.99	7.23	0.22	1.29	1.12	-
Molpus Lake Superior Timberlands (Hiwassee)	\$ 9,193,442.59	2.13	4.35	2.21	-3.79	2.95	1.03	-
Molpus Seven States	\$ 46,357,272.19	0.49	0.72	9.01	3.48	4.23	5.73	-
Molpus Lake Superior Timberlands (Magnolia)	\$ 75,767,322.90	5.63	6.92	15.47	5.01	-	-	-
Molpus Lake Superior Timberlands (Toledo)	\$ 269,300,486.94	0.75	3.96	6.80	-	-	-	-
<u>Additional Categories</u>	\$ 2,153,606,892.34	3.90	5.33	9.31	4.23	4.91	4.20	-
<i>B of A Merrill Lynch U.S. High Yield Master II Constrained</i>		<i>7.07</i>	<i>7.64</i>	<i>13.47</i>	<i>2.01</i>	<i>5.19</i>	<i>4.51</i>	-
<u>Evergreen Funds</u>								
Fort Washington High Yield Bond	\$ 294,741,061.27	7.26	7.88	13.55	2.22	5.17	4.14	-
Marathon TRS Credit	\$ 597,931,417.93	2.27	4.86	4.78	5.75	3.00	2.60	-
Shenkman Capital Management	\$ 363,283,446.44	3.09	5.81	11.80	4.55	5.16	3.91	-
Barings Capital European Loan	\$ 91,540,000.00	2.28	5.48	12.91	5.01	5.40	-	-
Columbia High Yield Bond	\$ 163,680,657.57	6.89	7.41	13.18	2.17	5.76	-	-
Lord Abbett High Yield Bond	\$ 106,638,398.11	6.70	6.85	11.76	1.17	-	-	-
In House High Yield Bond	\$ 214,686,541.92	6.95	6.36	11.85	1.85	-	-	-
Deerpath Direct Lending	\$ 75,410,991.79	3.45	6.97	11.21	-	-	-	-
Monroe Capital Private Credit	\$ 78,038,105.00	1.52	-	-	-	-	-	-

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FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Non-Evergreen Funds</u>								
Avenue Special Situations VI	\$ 10,824,876.00	-0.49	-1.08	-2.03	18.28	9.38	3.19	-
Oaktree Opportunities IX	\$ 34,527,769.52	4.44	4.69	30.22	31.33	17.93	11.13	-
Highbridge Specialty Loan III	\$ 663,610.00	-4.17	-5.53	-10.53	-8.05	-5.06	0.57	-
Oaktree European Dislocation	\$ 194,397.00	-43.99	-44.64	-53.05	-52.58	-40.60	-19.56	-
Marathon European Credit Opportunities II	\$ 6,052.46	-6.10	-8.02	-10.69	-1.52	-0.21	-	-
Oaktree Opportunities X	\$ 12,400,017.00	-0.07	0.44	4.83	11.39	6.18	-	-
Oaktree European Capital Solutions	\$ 15,658,756.00	-5.92	-7.03	6.31	0.85	5.39	-	-
Marathon European Credit Opportunities III	\$ 36,559,717.33	-3.51	-10.96	-17.38	-2.59	1.37	-	-
Oaktree Opportunities Xb	\$ 56,821,077.00	0.87	2.81	6.78	15.51	7.41	-	-
<u>Short Term</u>								
Cash (Unallocated)	\$ 222,672,564.18	1.44	2.85	4.96	2.21	1.83	1.25	1.65
<i>90 Day T-Bill</i>		<i>1.37</i>	<i>2.70</i>	<i>5.02</i>	<i>2.15</i>	<i>1.88</i>	<i>1.24</i>	<i>1.43</i>

*Returns are annualized for periods longer than one year

** Prior to July 1, 2008, TRS did not benchmark overall fund performance. Effective July 1, 2008, the Board of Trustees approved a Policy Index that represents the returns of appropriate benchmarks for the various asset classes weighted by the mid-point of the strategic range for the current fiscal year.

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
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Gross Returns
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FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
TOTAL PLAN	\$ 2,757,344,628.17	7.32	5.58	14.90	5.73	10.00	7.25	-
<i>Policy Benchmark</i>		8.64	6.15	16.22	5.54	9.73	-	-
<u>Total Equity</u>	\$ 1,593,772,415.28	11.14	7.20	22.63	5.27	12.25	-	-
<u>Domestic Equity</u>	\$ 1,047,973,509.69	11.83	7.85	26.30	-4.98	11.04	-	-
<i>S&P 500 Index</i>		11.69	8.04	26.29	10.00	15.69	-	-
<i>Russell 3000</i>		12.07	8.43	25.96	8.54	15.16	-	-
Fort Washington Focused Equity	\$ 69,369,101.15	10.20	5.47	25.68	9.79	16.57	-	-
Baillie Gifford US Growth Equity	\$ 60,806,495.75	18.42	8.89	47.61	-14.43	-	-	-
S&P 400 Stock Index	\$ 87,792,006.55	11.72	7.33	17.03	-	-	-	-
S&P 500 Stock Index	\$ 789,055,667.62	11.37	7.96	25.79	-	-	-	-
S&P 600 Stock Index	\$ 40,950,238.62	14.64	9.47	18.22	-	-	-	-
<u>International Equities</u>	\$ 545,798,905.59	9.74	5.92	15.58	-	-	-	-
<i>MSCI AC World ex USA IMI Index</i>		9.87	6.15	16.21	-	-	-	-
BlackRock MSCI ACWI ex US IMI	\$ 545,798,905.59	9.74	5.92	15.58				-
<u>Fixed Income</u>	\$ 183,180,819.53	4.85	3.72	5.91	-2.04	2.25	1.92	-
<i>Barclays Government Credit</i>		6.63	3.44	5.72	-3.53	1.41	1.97	-
Internal Bond Fund	\$ 183,180,819.53	4.85	3.72	5.91	-2.04	2.25	1.92	-
<u>Real Estate:</u>	\$ 155,764,642.51	-2.41	-3.25	-8.08	12.88	10.76	-	-
<u>Core Real Estate</u>	\$ 81,590,833.35	-1.30	-2.68	-7.44	11.70	9.54	-	-
<i>NCREIF ODCE (VW)</i>		-4.83	-6.64	-12.02	4.92	4.25	-	-
Prudential PRISA	\$ 16,124,664.91	-3.13	-4.76	-11.53	7.45	6.21	-	-
Carlyle Property Investors	\$ 28,398,049.68	0.18	-1.57	-3.68	14.21	11.77	-	-
TA Realty Core Property	\$ 37,068,118.76	-1.60	-2.60	-8.35	12.10	9.94	-	-

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
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FINAL

	Market Value	Last Qtr	FYTD	1-Year	3-Year*	5-Year*	10-Year*	20-Year*
<u>Non-Core Real Estate</u>	\$ 74,173,809.16	-3.62	-3.88	-8.76	13.97	11.80	-	-
<i> NCREIF Property Index</i>		-3.02	-4.35	-7.94	4.57	4.33	-	-
Carlyle Realty Partners VII	\$ 2,311,340.00	-5.50	-8.16	-8.74	5.78	6.33	-	-
Landmark Real Estate Partners VII	\$ 1,317,801.49	-0.49	-1.09	-4.80	-0.67	-1.70	-	-
Blackstone Partners VIII	\$ 7,451,788.55	-2.34	-2.58	-7.65	18.37	15.68	-	-
The Realty Associates XI	\$ 677,908.00	-19.90	-23.26	-37.49	-0.47	4.35	-	-
Rockwood Capital Real Estate Partners X	\$ 4,968,004.57	-3.93	-15.10	-29.70	-0.53	1.79	-	-
Landmark Real Estate Partners VIII	\$ 5,327,998.31	-4.56	-3.22	-4.67	19.76	15.16	-	-
Carlyle Realty Partners VIII	\$ 5,097,537.00	0.99	3.76	-3.31	37.13	28.98	-	-
Blackstone Partners IX	\$ 5,863,509.70	-1.75	-1.18	0.50	26.03	-	-	-
Angelo Gordon Net Lease Realty IV	\$ 9,008,734.00	0.00	3.61	4.27	6.11	-	-	-
Rockwood Capital Real Estate Partners XI	\$ 11,559,112.47	-2.65	-8.34	-11.09	7.04	-	-	-
The Realty Associates XII	\$ 12,708,078.00	-3.82	-5.19	-7.14	17.96	-	-	-
Carlyle Realty Partners IX	\$ 3,177,208.00	-17.30	25.32	-3.26	-	-	-	-
AG Realty Value XI	\$ 1,983,991.00	7.20	9.06	5.33	-	-	-	-
Blackstone X	\$ 453,442.26	-0.30	4.58	-	-	-	-	-
The Realty Associates XIII	\$ 2,065,934.00	-	-	-	-	-	-	-
Rockwood Capital Real Estate Partners XII	\$ 201,421.81	-	-	-	-	-	-	-
<u>Alternative Investments</u>								
<u>Private Equity</u>	\$ 231,160,003.83	1.11	3.34	7.52	19.90	14.83	15.99	-
<u>Mature Private Equity</u>	\$ 109,767,508.89	1.23	2.86	5.70	23.80	15.33	15.48	-
<i> S&P 500 plus 3%</i>		12.52	9.64	30.08	13.30	19.16	15.39	-
Fort Washington VII	\$ 1,409,688.00	-0.08	-1.07	0.11	18.06	13.05	14.61	-
Actis Global IV	\$ 2,721,000.00	3.97	2.19	-6.73	2.22	5.56	11.07	-
Landmark Equity Partners XV	\$ 959,485.36	-2.23	-3.75	-4.43	10.15	6.43	13.13	-
Fort Washington VIII	\$ 7,031,195.00	2.53	3.70	5.13	22.13	16.67	-	-
Fort Washington PE Opportunities III	\$ 1,371,562.00	-3.31	-4.84	-4.45	6.65	3.39	-	-
NGP Natural Resources XI	\$ 6,112,811.00	8.20	8.71	16.23	37.47	11.34	-	-
KKR European Fund IV	\$ 6,742,973.00	8.29	11.85	27.17	16.52	18.92	-	-
Carlyle Europe Partners IV	\$ 2,793,230.00	2.71	7.78	18.16	30.21	17.86	-	-
Audax PE V	\$ 5,994,582.00	-8.13	-7.81	-6.38	37.89	31.23	-	-

Teachers' Retirement System of the State of Kentucky
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FINAL

	Market Value	Last Qtr	FYTD	1-Year	3-Year*	5-Year*	10-Year*	20-Year*
Fort Washington IX	\$ 11,525,244.00	3.42	-0.73	1.13	21.93	15.69	-	-
Fort Washington IX-K	\$ 10,903,140.00	3.58	-1.05	-0.06	20.93	15.27	-	-
Riverstone Energy and Power VI	\$ 4,753,844.00	1.35	1.54	4.59	26.33	-4.89	-	-
APAX IX	\$ 8,212,339.01	-8.54	-8.98	-9.03	8.28	15.85	-	-
Oaktree European Principal IV	\$ 10,186,163.00	-6.38	-3.68	3.46	5.95	7.88	-	-
KKR Americas XII	\$ 12,065,239.00	6.82	16.46	16.15	19.87	19.35	-	-
NGP Natural Resources XII	\$ 5,679,834.00	8.50	22.64	24.12	36.03	18.09	-	-
APAX Digital	\$ 11,305,179.52	-0.64	1.53	6.44	13.63	22.09	-	-
<u>Private Equity < 5 Years</u>	\$ 121,392,494.94	1.01	3.94	9.41	15.85	13.18	-	-
Landmark Equity Partners XVI	\$ 6,539,175.62	0.46	-0.17	-4.18	17.92	-	-	-
Carlyle Asia Partners V	\$ 8,139,627.00	3.56	2.97	3.99	10.47	-	-	-
Carlyle Europe Partners V	\$ 7,870,230.00	-5.81	-4.61	16.84	18.29	-	-	-
Ft Washington X	\$ 4,405,444.00	4.57	5.35	6.35	25.37	-	-	-
Ft Washington X-S	\$ 3,626,456.00	-10.20	3.34	1.80	22.23	-	-	-
Oaktree Mezzanine V	\$ 3,088,536.00	3.16	5.78	9.93	16.47	-	-	-
Lexington Capital Partners IX	\$ 5,089,318.00	2.18	3.01	2.20	24.45	-	-	-
KKR European V	\$ 4,917,304.00	1.30	3.38	8.61	10.78	-	-	-
Oaktree European Principal V	\$ 6,395,048.00	-4.23	-2.02	19.63	25.95	-	-	-
APAX X	\$ 10,360,430.15	-0.43	2.09	13.76	72.58	-	-	-
AlpInvest Secondaries VII	\$ 6,885,939.12	-2.37	4.40	20.84	-	-	-	-
Carlyle Renewable and Sustainable Energy	\$ 10,238,060.00	3.13	5.84	7.61	-	-	-	-
Fort Washington PE Opportunities IV	\$ 3,145,030.00	1.24	5.63	5.15	-	-	-	-
Fort Washington PE Opportunities IV-K	\$ 3,380,119.00	1.01	4.90	4.36	-	-	-	-
Silver Lake Alpine II	\$ 5,402,570.00	-0.14	5.89	13.18	-	-	-	-
Baillie Gifford Private Companies II	\$ 2,422,240.00	-0.45	1.71	-6.08	-	-	-	-
AlpInvest Co-Investment VIII	\$ 9,491,539.93	0.00	3.78	12.68	-	-	-	-
KKR Health II	\$ 1,390,475.00	8.54	12.37	10.96	-	-	-	-
Audax Mezzanine V	\$ 1,309,259.70	3.72	6.83	9.12	-	-	-	-
NGP ETP IV	\$ 1,162,254.00	-0.18	-0.29	-1.21	-	-	-	-
Apax Credit Opportunities	\$ 666,643.29	0.00	-11.12	-14.16	-	-	-	-
APAX Digital II	\$ 1,100,768.92	-2.63	6.05	129.79	-	-	-	-
Carlyle Renewable and Sustainable Energy II	\$ 1,590,370.00	9.31	29.02	24.64	-	-	-	-
Landmark Equity Partners XVII	\$ 2,303,964.21	40.24	33.60	35.88	-	-	-	-
Carlyle Partners VIII	\$ 4,851,766.00	3.37	4.06	-	-	-	-	-
Fort Washington XI	\$ 1,357,545.00	2.06	-14.15	-	-	-	-	-

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended December 31, 2023

FINAL

	Market Value	Last Qtr	FYTD	1-Year	3-Year*	5-Year*	10-Year*	20-Year*
Lexington Capital Partners X	\$ 1,856,442.00	14.44	23.39	-	-	-	-	-
Fort Washington PE Small Market II	\$ 1,915,565.00	5.70	26.30	-	-	-	-	-
NGP Natural Resources XIII	\$ 490,375.00	-0.91	-	-	-	-	-	-
<u>Additional Categories:</u>	\$ 455,796,381.67	4.45	5.92	10.09	3.84	5.32	4.45	-
<i>B of A Merrill Lynch High Yield Master II</i>		7.07	7.64	13.47	2.01	5.19	4.51	-
<u>Evergreen Funds:</u>								-
Fort Washington High Yield Bond	\$ 71,980,528.91	7.14	7.78	13.47	2.23	5.23	4.27	-
Shenkman Capital Management	\$ 86,170,165.63	3.15	5.93	12.18	4.95	5.67	4.52	-
Marathon/TRS Credit	\$ 104,728,089.83	2.33	5.06	5.31	6.61	3.98	-	-
Columbia High Yield Bond	\$ 67,919,070.62	7.03	7.47	13.31	2.37	6.00	-	-
Lord Abbett High Yield Bond	\$ 66,233,205.27	6.18	6.44	11.16	1.18	-	-	-
In-House High Yield Bond	\$ 8,005,067.39	6.11	6.05	10.55	1.00	-	-	-
Deerpath Direct Lending	\$ 19,319,278.52	4.13	7.57	14.09	-	-	-	-
<u>Non-Evergreen Funds:</u>								-
Highbridge Specialty Loan III	\$ 66,361.00	-4.17	-5.53	-12.10	-8.60	-5.23	1.11	-
Marathon European Credit Opportunities II	\$ 403.50	-6.10	-8.02	-10.69	-1.42	0.38	-	-
Oaktree European Capital Solutions	\$ 3,129,505.00	-5.53	-6.65	8.15	2.45	6.99	-	-
Marathon European Credit Opportunities III	\$ 4,874,629.00	-3.30	-10.66	-16.35	-1.28	2.70	-	-
Oaktree Opportunities X(b)	\$ 11,364,215.00	1.14	3.08	8.05	17.55	9.56	-	-
Monroe Capital Private Credit	\$ 12,005,862.00	1.52	-	-	-	-	-	-
<u>Cash (Unallocated):</u>	\$ 137,670,365.35	1.36	2.70	4.83	2.49	2.04	1.35	-
<i>90 Day T-Bill</i>		1.37	2.70	5.02	2.15	1.88	1.24	-

*Returns are annualized for periods longer than one year

** Prior to July 1, 2015, TRS did not benchmark overall fund performance. Effective July 1, 2015, the Board of Trustees approved a Policy Index that represents the returns of appropriate benchmarks for the various asset classes weighted by the mid point of the strategic range for the current fiscal year.

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Quarterly Investment Performance
Net of Management Fees Returns
For the Period Ended December 31, 2023

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
TOTAL PLAN	\$ 2,757,344,628.17	7.24	5.50	14.53	5.41	9.64	6.93	-
<i>Policy Benchmark</i>		8.64	6.15	16.22	5.54	9.73	-	-
<u>Total Equity</u>	\$ 1,593,772,415.28	11.12	7.19	22.57	5.22	12.19	-	-
<u>Domestic Equity</u>	\$ 1,047,973,509.69	11.83	7.84	26.26	-5.15	10.78	-	-
<i>S&P 500 Index</i>		11.69	8.04	26.29	10.00	15.69	-	-
<i>Russell 3000</i>		12.07	8.43	25.96	8.54	15.16	-	-
Fort Washington Focused Equity	\$ 69,369,101.15	10.11	5.38	25.26	9.42	16.15	-	-
Baillie Gifford US Growth Equity	\$ 60,806,495.75	18.35	8.83	47.32	-14.61	-	-	-
S&P 400 Stock Index	\$ 87,792,006.55	11.72	7.33	17.03	-	-	-	-
S&P 500 Stock Index	\$ 789,055,667.62	11.37	7.96	25.79	-	-	-	-
S&P 600 Stock Index	\$ 40,950,238.62	14.64	9.47	18.22	-	-	-	-
<u>International Equities</u>	\$ 545,798,905.59	9.71	5.90	15.50	-	-	-	-
<i>MSCI AC World ex USA IMI Index</i>		9.87	6.15	16.21	-	-	-	-
BlackRock MSCI ACWI ex US IMI	\$ 545,798,905.59	9.71	5.90	15.50				-
<u>Fixed Income</u>	\$ 183,180,819.53	4.85	3.72	5.91	-2.04	2.25	1.92	-
<i>Barclays Government Credit</i>		6.63	3.44	5.72	-3.53	1.41	1.97	-
Internal Bond Fund	\$ 183,180,819.53	4.85	3.72	5.91	-2.04	2.25	1.92	-
<u>Real Estate:</u>	\$ 155,764,642.51	-2.79	-3.63	-9.38	11.35	9.16	-	-
<u>Core Real Estate</u>	\$ 81,590,833.35	-1.50	-2.88	-8.19	10.85	8.73	-	-
<i>NCREIF ODCE (VW)</i>		-4.83	-6.64	-12.02	4.92	4.25	-	-

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Quarterly Investment Performance
Net of Management Fees Returns
For the Period Ended December 31, 2023

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
Prudential PRISA	\$ 16,124,664.91	-3.31	-4.93	-12.17	6.65	5.41	-	-
Carlyle Property Investors	\$ 28,398,049.68	-0.07	-1.81	-4.63	13.06	10.76	-	-
TA Realty Core Property	\$ 37,068,118.76	-1.78	-2.77	-8.99	11.39	9.24	-	-
<u>Non-Core Real Estate</u>	\$ 74,173,809.16	-4.17	-4.45	-10.65	11.72	9.45	-	-
<i>NCREIF Property Index</i>		-3.02	-4.35	-7.94	4.57	4.33	-	-
Carlyle Realty Partners VII	\$ 2,311,340.00	-5.83	-8.48	-9.94	4.29	4.82	-	-
Landmark Real Estate Partners VII	\$ 1,317,801.49	-0.76	-1.37	-5.81	-1.79	-2.92	-	-
Blackstone Partners VIII	\$ 7,451,788.55	-2.60	-2.84	-8.61	17.00	14.39	-	-
The Realty Associates XI	\$ 677,908.00	-20.38	-23.86	-38.45	-2.08	2.48	-	-
Rockwood Capital Real Estate Partners X	\$ 4,968,004.57	-4.55	-15.65	-31.32	-2.60	-0.24	-	-
Landmark Real Estate Partners VIII	\$ 5,327,998.31	-4.93	-3.58	-6.02	17.23	11.83	-	-
Carlyle Realty Partners VIII	\$ 5,097,537.00	0.62	3.37	-4.71	33.89	22.64	-	-
Blackstone Partners IX	\$ 5,863,509.70	-2.00	-1.44	-0.53	23.51	-	-	-
Angelo Gordon Net Lease Realty IV	\$ 9,008,734.00	0.00	3.35	2.90	4.14	-	-	-
Rockwood Capital Real Estate Partners XI	\$ 11,559,112.47	-2.95	-8.62	-12.32	4.85	-	-	-
The Realty Associates XII	\$ 12,708,078.00	-4.19	-5.55	-8.56	16.12	-	-	-
Carlyle Realty Partners IX	\$ 3,177,208.00	-18.32	23.77	-15.66	-	-	-	-
AG Realty Value XI	\$ 1,983,991.00	5.67	8.47	-5.69	-	-	-	-
Blackstone X	\$ 453,442.26	-8.71	-3.41	-	-	-	-	-
The Realty Associates XIII	\$ 2,065,934.00	-	-	-	-	-	-	-
Rockwood Capital Real Estate Partners XII	\$ 201,421.81	-	-	-	-	-	-	-
<u>Alternative Investments</u>								
<u>Private Equity</u>	\$ 231,160,003.83	0.80	3.06	6.00	18.27	13.05	13.75	-
<u>Mature Private Equity</u>	\$ 109,767,508.89	1.01	2.66	4.82	22.81	14.29	14.56	-
<i>S&P 500 plus 3%</i>		12.52	9.64	30.08	13.30	19.16	15.39	-
Fort Washington VII	\$ 1,409,688.00	-0.37	-1.10	-0.94	16.96	12.05	13.77	-
Actis Global IV	\$ 2,721,000.00	3.50	1.76	-8.51	0.14	3.46	8.91	-
Landmark Equity Partners XV	\$ 959,485.36	-2.81	-4.34	-6.63	7.53	3.84	10.54	-
Fort Washington VIII	\$ 7,031,195.00	2.42	3.68	4.71	21.65	16.17	-	-

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Quarterly Investment Performance
Net of Management Fees Returns
For the Period Ended December 31, 2023

FINAL

	Market Value	Last Qtr	FYTD	1-Year	3-Year*	5-Year*	10-Year*	20-Year*
Fort Washington PE Opportunities III	\$ 1,371,562.00	-3.41	-4.86	-4.87	6.04	2.72	-	-
NGP Natural Resources XI	\$ 6,112,811.00	7.80	8.30	14.75	35.67	9.81	-	-
KKR European Fund IV	\$ 6,742,973.00	8.11	11.77	26.45	15.81	18.09	-	-
Carlyle Europe Partners IV	\$ 2,793,230.00	2.51	7.55	17.14	28.96	16.77	-	-
Audax PE V	\$ 5,994,582.00	-8.13	-7.81	-6.38	37.77	31.14	-	-
Fort Washington IX	\$ 11,525,244.00	3.33	-0.74	0.82	21.50	15.14	-	-
Fort Washington IX-K	\$ 10,903,140.00	3.50	-1.06	-0.37	20.50	14.74	-	-
Riverstone Energy and Power VI	\$ 4,753,844.00	1.05	1.22	3.47	24.77	-6.73	-	-
APAX IX	\$ 8,212,339.01	-8.73	-9.17	-9.77	7.51	14.69	-	-
Oaktree European Principal IV	\$ 10,186,163.00	-6.73	-4.02	1.91	4.20	6.10	-	-
KKR Americas XII	\$ 12,065,239.00	6.71	16.37	15.43	19.13	18.05	-	-
NGP Natural Resources XII	\$ 5,679,834.00	7.81	21.69	21.43	32.93	14.71	-	-
APAX Digital	\$ 11,305,179.52	-0.91	1.21	5.18	12.09	17.36	-	-
<u>Private Equity < 5 Years</u>	\$ 121,392,494.94	0.61	3.58	7.47	17.57	13.56	-	-
Landmark Equity Partners XVI	\$ 6,539,175.62	0.08	-0.55	-5.75	15.76	-	-	-
Carlyle Asia Partners V	\$ 8,139,627.00	3.09	2.57	1.93	7.53	-	-	-
Carlyle Europe Partners V	\$ 7,870,230.00	-6.24	-5.02	14.44	14.44	-	-	-
Ft Washington X	\$ 4,405,444.00	4.46	5.36	5.85	24.58	-	-	-
Ft Washington X-S	\$ 3,626,456.00	-10.31	3.36	1.24	21.10	-	-	-
Oaktree Mezzanine V	\$ 3,088,536.00	2.80	5.40	8.45	15.45	-	-	-
Lexington Capital Partners IX	\$ 5,089,318.00	1.92	2.75	1.16	22.98	-	-	-
KKR European V	\$ 4,917,304.00	1.03	3.11	7.45	9.45	-	-	-
Oaktree European Principal V	\$ 6,395,048.00	-4.47	-2.27	18.32	23.43	-	-	-
APAX X	\$ 10,360,430.15	-0.69	1.71	12.60	55.63	-	-	-
AlpInvest Secondaries VII	\$ 6,885,939.12	-2.68	4.08	18.75	-	-	-	-
Carlyle Renewable and Sustainable Energy	\$ 10,238,060.00	2.91	5.60	6.62	-	-	-	-
Fort Washington PE Opportunities IV	\$ 3,145,030.00	0.84	5.65	3.49	-	-	-	-
Fort Washington PE Opportunities IV-K	\$ 3,380,119.00	0.69	5.00	2.78	-	-	-	-
Silver Lake Alpine II	\$ 5,402,570.00	-0.29	6.04	12.41	-	-	-	-
Baillie Gifford Private Companies II	\$ 2,422,240.00	-0.68	1.47	-6.87	-	-	-	-
AlpInvest Co-Investment VIII	\$ 9,491,539.93	0.00	3.81	11.38	-	-	-	-
KKR Health II	\$ 1,390,475.00	6.71	10.97	-0.03	-	-	-	-
Audax Mezzanine V	\$ 1,309,259.70	3.51	6.88	6.72	-	-	-	-
NGP ETP IV	\$ 1,162,254.00	-2.04	-2.17	-9.08	-	-	-	-
Apax Credit Opportunities	\$ 666,643.29	0.00	-11.44	-15.72	-	-	-	-

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Quarterly Investment Performance
Net of Management Fees Returns
For the Period Ended December 31, 2023

FINAL

	Market Value	Last Qtr	FYTD	1-Year	3-Year*	5-Year*	10-Year*	20-Year*
APAX Digital II	\$ 1,100,768.92	-6.44	24.09	-70.07	-	-	-	-
Carlyle Renewable and Sustainable Energy II	\$ 1,590,370.00	8.43	28.18	19.51	-	-	-	-
Landmark Equity Partners XVII	\$ 2,303,964.21	38.36	31.75	24.54	-	-	-	-
Carlyle Partners VIII	\$ 4,851,766.00	2.24	2.91	-	-	-	-	-
Fort Washington XI	\$ 1,357,545.00	1.92	-13.81	-	-	-	-	-
Lexington Capital Partners X	\$ 1,856,442.00	13.34	23.35	-	-	-	-	-
Fort Washington PE Small Market II	\$ 1,915,565.00	5.51	26.37	-	-	-	-	-
NGP Natural Resources XIII	\$ 490,375.00	-5.44	-	-	-	-	-	-
Additional Categories:	\$ 455,796,381.67	4.35	5.82	9.65	3.44	4.84	4.00	-
<i>B of A Merrill Lynch High Yield Master II</i>		7.07	7.64	13.47	2.01	5.19	4.51	-
Evergreen Funds:								-
Fort Washington High Yield Bond	\$ 71,980,528.91	7.09	7.73	13.25	2.03	5.02	4.06	-
Shenkman Capital Management	\$ 86,170,165.63	3.04	5.82	11.73	4.54	5.22	4.11	-
Marathon/TRS Credit	\$ 104,728,089.83	2.31	5.04	5.20	6.36	3.48	-	-
Columbia High Yield Bond	\$ 67,919,070.62	6.94	7.37	12.90	1.99	5.62	-	-
Lord Abbett High Yield Bond	\$ 66,233,205.27	6.10	6.35	10.83	0.86	-	-	-
In-House High Yield Bond	\$ 8,005,067.39	6.11	6.05	10.55	1.00	-	-	-
Deerpath Direct Lending	\$ 19,319,278.52	3.46	6.89	11.13	-	-	-	-
Non-Evergreen Funds:			-					-
Highbridge Specialty Loan III	\$ 66,361.00	-4.17	-5.53	-10.53	-8.06	-5.07	0.56	-
Marathon European Credit Opportunities II	\$ 403.50	-6.10	-8.02	-10.69	-1.52	-0.21	-	-
Oaktree European Capital Solutions	\$ 3,129,505.00	-5.92	-7.04	6.31	0.84	5.39	-	-
Marathon European Credit Opportunities III	\$ 4,874,629.00	-3.51	-10.96	-17.38	-2.59	1.36	-	-
Oaktree Opportunities X(b)	\$ 11,364,215.00	0.87	2.81	6.78	15.51	7.41	-	-
Monroe Capital Private Credit	\$ 12,005,862.00	1.52	-	-	-	-	-	-
Cash (Unallocated):	\$ 137,670,365.35	1.36	2.70	4.83	2.49	2.04	1.35	-
<i>90 Day T-Bill</i>		1.37	2.70	5.02	2.15	1.88	1.24	-

*Returns are annualized for periods longer than one year

** Prior to July 1, 2015, TRS did not benchmark overall fund performance. Effective July 1, 2015, the Board of Trustees approved a Policy Index that represents the returns of appropriate benchmarks for the various asset classes weighted by the mid point of the strategic range for the current fiscal year.

FINAL

Teachers' Retirement System of the State of Kentucky
Life Insurance Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended December 31, 2023

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
TOTAL PLAN	96,260,354.35	7.96	4.78	14.40	2.43	8.54	-	-
<i>Policy Benchmark</i>		8.24	5.33	15.17	5.40	10.00	-	-
<u>Total Equity</u>	57,780,234.77	11.31	6.54	22.08	3.17	11.59	-	-
<u>Domestic Equity</u>	37,561,436.14	11.98	7.25	25.62	5.04	14.06	-	-
<i>S&P 1500 Index</i>		11.78	8.02	25.47	9.83	15.39	-	-
<u>All-Cap Equities</u>	2,027,600.37	10.32	5.49	26.23	9.84	18.55		
<i>Russell 3000</i>		12.07	8.43	25.96	8.54	15.16	-	-
Fort Washington Focused Equity	2,027,600.37	10.32	5.49	26.23	9.84	18.55	-	-
<u>Large-Cap Equities</u>	29,330,183.32	12.09	7.38	27.93	4.32	13.92	-	-
<i>S&P 500 Index</i>		11.69	8.04	26.29	10.00	15.69	-	-
S&P 500 Stock Index	26,776,289.50	11.53	8.01	25.82	10.26	15.87	-	-
Baillie Gifford US Equity Growth	2,553,893.82	18.39	6.84	44.83	-14.90	0.00	-	-
<u>Mid-Cap Equities</u>	4,880,695.12	11.43	6.75	14.85	7.02	12.18		
<i>S&P 400 Index</i>		11.67	6.98	16.44	8.09	12.62	-	-
S&P 400 Stock Index	4,880,695.12	11.43	6.75	14.85	7.02	12.18	-	-
<u>Small-Cap Equities</u>	1,322,957.33	14.26	9.07	15.48	7.16	11.30		
<i>S&P 600 Index</i>		15.12	9.45	16.05	7.28	11.03	-	-
S&P 600 Stock Index	1,322,957.33	14.26	9.07	15.48	7.16	11.30	-	-
<u>International Equity</u>	20,218,798.63	10.09	5.22	15.67	-0.21	6.91	-	-
<i>MSCI AC World Ex US</i>		9.82	5.78	16.21	2.04	7.60	-	-
Black Rock MSCI ACWI Ex US IMI Index	17,564,650.69	9.68	5.86	15.78	1.77	7.45	-	-
Baillie Gifford EAFE	2,654,147.94	12.89	1.15	14.90	-11.39	9.48	-	-

Teachers' Retirement System of the State of Kentucky
Life Insurance Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended December 31, 2023

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Fixed Income</u>	21,368,169.77	5.75	3.05	5.61	-2.92	2.18		
<i>Barclay's Govt./Credit Index</i>		6.63	3.44	5.72	-3.53	1.41	-	-
<u>Broad</u>								
<i>Barclay's Govt./Credit Index</i>		6.63	3.44	5.72	-3.53	1.41	-	-
Broad Market Bond	21,368,169.77	5.75	3.05	5.61	-2.92	2.18	-	-
<u>Real Estate</u>	6,720,220.24	-2.33	-1.94	-5.73	12.97	10.47	-	-
<u>Core Real Estate</u>	4,660,815.10	-0.80	-2.07	-6.17	13.00	10.46	-	-
<i>NCREIF ODCE (VW)</i>		-4.83	-6.64	-12.02	4.92	4.25	-	-
TA Realty Core Property	2,560,416.51	-1.60	-2.60	-8.35	12.01	9.88	-	-
Carlyle Property Investors	2,100,398.59	0.19	-1.42	-3.37	14.22	11.17	-	-
<u>Non-Core Real Estate</u>	2,059,405.14	-5.74	-1.11	-3.95	13.08	-	-	-
<i>NCREIF Property Index</i>		-3.02	-4.35	-7.97	4.57	4.33	-	-
Angelo Gordon Net Lease Realty IV	450,436.00	0.00	3.61	4.27	6.10	-	-	-
Rockwood Capital Real Estate Partners XI	385,303.95	-2.65	-8.34	-11.09	7.05	-	-	-
The Realty Associates XII	635,403.00	-3.82	-5.19	-7.14	17.96	-	-	-
Carlyle Realty Partners IX	353,023.00	-17.30	25.31	-3.27	-	-	-	-
Angelo Gordon Realty Value XI	99,200.00	7.20	9.07	5.33	-	-	-	-
Blackstone X	22,672.10	-0.30	4.57	-	-	-	-	-
The Realty Associates XIII	103,296.00	0.00	0.00	-	-	-	-	-
Rockwood Capital Real Estate Partners XII	10,071.09	0.00	0.00	-	-	-	-	-

Teachers' Retirement System of the State of Kentucky
Life Insurance Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended December 31, 2023

FINAL

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Alternative Investments</u>								
<u>Private Equity < 5 Years</u>	5,908,081.31	2.01	4.59	10.65	22.44	-	-	-
Fort Washington X	440,548.00	4.57	5.35	6.34	25.37	-	-	-
Fort Washington X-S	362,646.00	3.63	3.77	2.22	22.40	-	-	-
Lexington Capital Partners IX	508,972.00	2.18	3.00	2.20	24.76	-	-	-
Oaktree Mezzanine V	308,853.00	3.16	5.78	9.93	16.45	-	-	-
Oaktree European Principal V	639,504.00	-4.23	-2.02	19.63	27.31	-	-	-
Apax X	518,021.89	-0.43	2.09	13.76	72.57	-	-	-
AlpInvest Secondaries VII	344,392.38	1.46	3.76	19.92	-	-	-	-
Carlyle Renewable and Sustainable Energy	511,905.00	3.13	5.84	7.59	-	-	-	-
Fort Washington PE Opportunities IV	314,503.00	1.24	5.63	5.16	-	-	-	-
Fort Washington PE Opportunities IV-K	338,012.00	1.01	4.90	4.36	-	-	-	-
AlpInvest Co-Investments VIII	470,406.84	0.00	2.00	11.71	-	-	-	-
Baillie Gifford Private Companies II	121,112.00	-0.45	1.71	-6.07	-	-	-	-
Silver Lake Alpine II	270,122.00	-0.14	5.89	13.19	-	-	-	-
Audax Mezzanine V	130,927.07	3.73	6.83	9.12	-	-	-	-
Landmark Equity Partners XVII	115,198.13	40.25	33.61	35.89	-	-	-	-
Fort Washington XI	135,755.00	2.06	-14.16	-	-	-	-	-
Lexington Capital Partners X	185,646.00	14.44	23.40	-	-	-	-	-
Fort Washington Small Markets II	191,557.00	5.70	26.30	-	-	-	-	-
<u>Additional Categories</u>	3,106,411.85	3.50	5.54	7.29	5.69	4.87	-	-
<i>B of A Merrill Lynch High Yield Master II</i>		7.07	7.64	13.47	2.01	5.19	-	-
<u>Evergreen Funds</u>								
Marathon TRS Credit	2,211,944.47	2.47	5.22	5.79	7.84	4.73	-	-
In-House High Yield	894,467.38	6.14	6.33	11.20	1.84	-	-	-
<u>Short Term</u>								
Cash (Unallocated)	1,377,236.41	1.32	2.63	5.02	2.30	1.87	-	-
<i>90 Day T-Bill</i>		1.37	2.70	5.02	2.15	1.88	-	-

*Returns are annualized for periods longer than one year

** Prior to July 1, 2008, TRS did not benchmark overall fund performance. Effective July 1, 2008, the Board of Trustees approved a Policy Index that represents the returns of appropriate benchmarks for the various asset classes weighted by the mid-point of the strategic range for the current fiscal year.

Teachers' Retirement System of the State of Kentucky
Life Insurance Trust
Quarterly Investment Performance
Net of Management Fee Returns
For the Period Ended December 31, 2023

PRELIMINARY

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
TOTAL PLAN	96,260,354.35	7.90	4.72	14.15	2.25	8.40	-	-
<i>Policy Benchmark</i>		8.24	5.33	15.17	5.40	10.00	-	-
<u>Total Equity</u>	57,780,234.77	11.30	6.53	22.02	3.12	11.55	-	-
<u>Domestic Equity</u>	37,561,436.14	11.97	7.24	25.57	5.00	14.03	-	-
<i>S&P 1500 Index</i>		11.78	8.02	25.47	9.83	15.39	-	-
<u>All-Cap Equities</u>	2,027,600.37	10.23	5.40	25.80	9.46	18.12		
<i>Russell 3000</i>		12.07	8.43	25.96	8.54	15.16	-	-
Fort Washington Focused Equity	2,027,600.37	10.23	5.40	25.80	9.46	18.12	-	-
<u>Large-Cap Equities</u>	29,330,183.32	12.08	7.37	27.89	4.29	13.90	-	-
<i>S&P 500 Index</i>		11.69	8.04	26.29	10.00	15.69	-	-
S&P 500 Stock Index	26,776,289.50	11.53	80.10	25.82	10.26	15.87	-	-
Baillie Gifford US Equity Growth	2,553,893.82	18.28	6.74	44.48	-15.09	-	-	-
<u>Mid-Cap Equities</u>	4,880,695.12	11.43	6.75	14.85	7.02	12.18		
<i>S&P 400 Index</i>		11.67	6.98	16.44	8.09	12.62	-	-
S&P 400 Stock Index	4,880,695.12	11.43	6.75	14.85	7.02	12.18	-	-
<u>Small-Cap Equities</u>	1,322,957.33	14.26	9.07	15.48	7.16	11.30		
<i>S&P 600 Index</i>		15.12	9.45	16.05	7.28	11.03	-	-
S&P 600 Stock Index	1,322,957.33	14.26	9.07	15.48	7.16	11.30	-	-
<u>International Equity</u>	20,218,798.63	10.07	5.20	15.58	-0.27	6.86	-	-
<i>MSCI AC World Ex US</i>		9.82	5.78	16.21	2.04	7.60	-	-
Black Rock MSCI ACWI Ex US IMI Index	17,564,650.69	9.68	5.86	15.75	1.76	7.44	-	-
Baillie Gifford EAFE	2,654,147.94	12.78	1.04	14.48	-11.70	9.10	-	-

Teachers' Retirement System of the State of Kentucky
Life Insurance Trust
Quarterly Investment Performance
Net of Management Fee Returns
For the Period Ended December 31, 2023

PRELIMINARY

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Fixed Income</u>	21,368,169.77	5.75	3.05	5.61	-2.92	2.18		
<i>Barclay's Govt./Credit Index</i>		6.63	3.44	5.72	-3.53	1.41	-	-
<u>Broad</u>								
<i>Barclay's Govt./Credit Index</i>		6.63	3.44	5.72	-3.53	1.41	-	-
Broad Market Bond	21,368,169.77	5.75	3.05	5.61	-2.92	2.18	-	-
<u>Real Estate</u>	6,720,220.24	-2.73	-2.37	-7.23	11.60	9.22	-	-
<u>Core Real Estate</u>	4,660,815.10	-1.01	-2.28	-7.01	12.12	9.60	-	-
<i>NCREIF ODCE (VW)</i>		-4.83	-6.64	-12.02	4.92	4.25	-	-
TA Realty Core Property	2,560,416.51	-1.78	-2.77	-9.10	11.27	9.16	-	-
Carlyle Property Investors	2,100,398.59	-0.06	-1.66	-4.34	13.03	10.07	-	-
<u>Non-Core Real Estate</u>	2,059,405.14	-6.53	-2.01	-7.14	9.91	-	-	-
<i>NCREIF Property Index</i>		-3.02	-4.35	-7.97	4.57	4.33	-	-
Angelo Gordon Net Lease Realty IV	450,436.00	0.00	3.22	2.90	4.14	-	-	-
Rockwood Capital Real Estate Partners XI	385,303.95	-2.95	-8.62	-12.32	4.85	-	-	-
The Realty Associates XII	635,403.00	-4.19	-5.55	-8.56	16.12	-	-	-
Carlyle Realty Partners IX	353,023.00	-18.32	23.78	-15.66	-	-	-	-
Angelo Gordon Realty Value XI	99,200.00	5.67	8.47	-5.69	-	-	-	-
Blackstone X	22,672.10	-8.71	-3.43	-	-	-	-	-
The Realty Associates XIII	103,296.00	0.00	0.00	-	-	-	-	-
Rockwood Capital Real Estate Partners XII	10,071.09	0.00	0.00	-	-	-	-	-

Teachers' Retirement System of the State of Kentucky
Life Insurance Trust
Quarterly Investment Performance
Net of Management Fee Returns
For the Period Ended December 31, 2023

PRELIMINARY

	<u>Market Value</u>	<u>Last Qtr</u>	<u>FYTD</u>	<u>1-Year</u>	<u>3-Year*</u>	<u>5-Year*</u>	<u>10-Year*</u>	<u>20-Year*</u>
<u>Alternative Investments</u>								
<u>Private Equity < 5 Years</u>	5,908,081.31	1.75	4.42	9.22	19.57	-	-	-
Fort Washington X	440,548.00	4.46	5.36	5.85	24.58	-	-	-
Fort Washington X-S	362,646.00	3.48	3.77	1.65	21.27	-	-	-
Lexington Capital Partners IX	508,972.00	1.92	2.75	1.16	22.97	-	-	-
Oaktree Mezzanine V	308,853.00	2.80	5.40	8.45	15.43	-	-	-
Oaktree European Principal V	639,504.00	-4.47	-2.27	18.32	24.77	-	-	-
Apax X	518,021.89	-0.69	1.71	12.60	55.62	-	-	-
AlpInvest Secondaries VII	344,392.38	1.12	3.43	17.83	-	-	-	-
Carlyle Renewable and Sustainable Energy	511,905.00	2.91	5.60	6.60	-	-	-	-
Fort Washington PE Opportunities IV	314,503.00	0.84	5.65	3.49	-	-	-	-
Fort Washington PE Opportunities IV-K	338,012.00	0.69	5.00	2.78	-	-	-	-
AlpInvest Co-Investments VIII	470,406.84	0.00	2.04	10.42	-	-	-	-
Baillie Gifford Private Companies II	121,112.00	-0.68	1.47	-6.87	-	-	-	-
Silver Lake Alpine II	270,122.00	-0.29	6.04	12.41	-	-	-	-
Audax Mezzanine V	130,927.07	3.51	6.88	6.72	-	-	-	-
Landmark Equity Partners XVII	115,198.13	38.36	31.75	24.54	-	-	-	-
Fort Washington XI	135,755.00	1.92	-13.82	-	-	-	-	-
Lexington Capital Partners X	185,646.00	13.34	23.36	-	-	-	-	-
Fort Washington Small Markets II	191,557.00	5.51	26.38	-	-	-	-	-
<u>Additional Categories</u>	3,106,411.85	3.49	5.53	7.23	5.56	4.48	-	-
<i>B of A Merrill Lynch High Yield Master II</i>		7.07	7.64	13.47	2.01	5.19	-	-
<u>Evergreen Funds</u>								
Marathon TRS Credit	2,211,944.47	2.45	5.20	5.70	7.64	4.22	-	-
In-House High Yield	894,467.38	6.14	6.33	11.20	1.84	-	-	-
<u>Short Term</u>								
Cash (Unallocated)	1,377,236.41	1.32	2.63	5.02	2.30	1.87	-	-
<i>90 Day T-Bill</i>		1.37	2.70	5.02	2.15	1.88	-	-

*Returns are annualized for periods longer than one year

** Prior to July 1, 2008, TRS did not benchmark overall fund performance. Effective July 1, 2008, the Board of Trustees approved a Policy Index that represents the returns of appropriate benchmarks for the various asset classes weighted by the mid-point of the strategic range for the current fiscal year.

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity and Life Insurance Trust
Transaction Commissions
For the Period July 1, 2023 - December 31, 2023***

Broker Name	# of Shares	Commission	Cost/Share	% of Total
Abel Noser - Transitions Total	950,101	\$ 7,126	\$ 0.008	1.38%
Bank of America Total	696,221	6,694	0.010	1.29%
ConvergEx - Algos Total	5,362,735	26,814	0.005	5.18%
ConvergEx - FS Total	1,586,892	7,934	0.005	1.53%
ConvergEx ADR Conversions Total	2,934,015	51,994	0.018	10.05%
Cowen & Co Total	464,173	7,748	0.017	1.50%
Goldman Sachs Total	607,536	6,737	0.011	1.30%
Investment Tech Grp Transition Total	10,779,302	81,635	0.008	15.78%
ISI Group Total	450,680	13,520	0.030	2.61%
Jefferies & Co. Total	1,061,419	8,474	0.008	1.64%
Jones & Associates Total	350,694	14,162	0.040	2.74%
JP Morgan & Chase Total	323,178	5,828	0.018	1.13%
Keybanc Capital Total	340,795	10,224	0.030	1.98%
Liquidnet Inc Total	1,853,153	18,337	0.010	3.54%
Merrill Lynch Total	409,143	12,274	0.030	2.37%
Morgan Stanley Total	1,339,658	17,032	0.013	3.29%
Piper Jaffray Total	555,200	16,656	0.030	3.22%
Raymond James & Assoc Total	607,086	18,262	0.030	3.53%
RBC Capital Markets Total	2,867,519	16,910	0.006	3.27%
RBC Transitions Total	7,551,636	37,759	0.005	7.30%
Sanford C Bernstein Total	1,060,482	8,027	0.008	1.55%
Stifel, Nicolaus & Co Total	297,879	8,936	0.030	1.73%
Stifel, Nicolaus & Co-Louisville Total	221,270	6,625	0.030	1.28%
Tradebook Total	2,520,149	12,601	0.005	2.44%
UBS Financial Services Inc Total	917,045	7,562	0.008	1.46%
Virtu Americas LLC Total	5,909,290	57,730	0.010	11.16%
Other<1%	2,509,729	29,790	0.012	5.76%
Grand Total	54,526,980	\$ 517,391	\$ 0.009	100.00%

***Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Transaction Commissions
For the Period July 1, 2023 - December 31, 2023***

Broker Name	# of Shares	Commission	Cost/Share	% of Total
Virtu Americas LLC Total	629,252	6,274	0.010	100.00%
Grand Total	629,252	\$ 6,274	\$ 0.010	100.00%

Retirement Annuity Trust
Portfolio Fair Value
December 31, 2023

Internally Managed

Cash Equivalents	
Cash Collections Fund (Unallocated)	222,672,564
Fixed Income	
Broad Market Bond	692,603,318
Intermediate Bond	431,065,069
Internal Bond	157,792,857
Long Term Bond	716,735,898
403(b) Tax-Sheltered Trust	319,067
Equity	
S&P 400 Stock Index	776,737,595
S&P 500 Stock Index	2,673,194,534
S&P 600 Stock Index	334,950,839
Real Estate	
Internally Managed	400,230,070
Additional Categories	
In House High Yield Bond	214,686,542
Subtotal	6,620,988,354

Externally Managed

Fixed Income	
Galliard Capital Management Core Fixed Income	581,645,493
Fort Washington Core Fixed Income	670,707,487
Domestic Equity	
Baillie Gifford US Equity Growth	335,986,863
Fort Washington Focused Equity	543,834,912
State Street US Premier Growth Equity	995,126,316
Todd Asset Intrinsic Value Opportunity (Alpha)	659,994,188
Todd Asset Large-Cap Intrinsic Value	1,325,510,311
UBS Alpha Collective	494,328,379
UBS Value Oriented (Global)	883,406,646
Wellington Large-Cap Equity	878,406,061
Wellington Mid-Cap Equity	-
Wellington Small-Cap Equity	242,550,963
International Equity	
Baillie Gifford International	1,172,278,653
Barings All Country World Ex US	772,948,954
BlackRock MSCI ACWI Ex US IMI Index	618,878,567
Todd Asset International Intrinsic Value	947,439,630
Todd Asset International Intrinsic Value Opportunity	99,700,760
UBS All Country World Ex US Equity	1,136,795,778
Real Estate	
Angelo Gordon Net Lease Realty III	40,887,996
Angelo Gordon Net Lease Realty IV	45,043,673
Angelo Gordon Realty Value XI	12,895,939
Blackstone Partners IX	58,635,098
Blackstone Partners VII	8,451,999
Blackstone Partners VIII	37,258,959
Blackstone Partners X	2,947,373
Carlyle Property Investors	189,752,835
Carlyle Realty Partners IX	14,120,922
Carlyle Realty Partners VI	4,142,617
Carlyle Realty Partners VII	11,556,698
Carlyle Realty Partners VIII	25,487,716
Landmark Real Estate Partners VII	6,573,698
Landmark Real Estate Partners VIII	26,639,988
Prudential PRISA	453,106,907
Rockwood Capital Real Estate Partners IX	4,971,496
Rockwood Capital Real Estate Partners X	24,855,021
Rockwood Capital Real Estate Partners XI	65,501,638
Rockwood Capital Real Estate Partners XII	1,309,242
TA Realty Core Property	219,192,207
The Realty Associates XI	3,389,536
The Realty Associates XII	63,540,375
The Realty Associates XIII	13,428,567
Alternative Investments	
Actis Global IV	27,201,000
Alinda Infrastructure II	247,442
AlpInvest Co-Investment VIII	47,035,400
AlpInvest Secondaries VII	34,429,289
Apax Credit Opportunities	3,333,226
Apax Digital	56,525,899
Apax Digital II	5,503,852
Apax VIII	5,482,465
Apax IX	41,061,668
Apax X	51,802,143

Audax Mezzanine V	13,092,597
Audax Mezzanine III	1,302,437
Audax Mezzanine IV	9,694,581
Audax PE IV	83,629
Audax PE V	17,983,746
Audax PE VI-A	44,121,565
Baillie Gifford Private Companies II	22,948,086
CapitalSouth Partners III	1,003,719
Carlyle Asia Partners V	40,698,130
Carlyle Europe Partners IV	13,966,859
Carlyle Europe Partners V	40,610,385
Carlyle Partners VIII	24,258,835
Carlyle Renewable and Sustainable Energy	51,190,302
Carlyle Renewable and Sustainable Energy II	7,951,853
Fort Washington IX	40,338,840
Fort Washington IX-K	38,160,993
Fort Washington VIII	24,609,175
Fort Washington X	30,838,119
Fort Washington X-S	25,385,193
Fort Washington XI	4,751,408
Fort Washington XI-K	9,770,065
Fort Washington PE Opportunities IV	20,253,995
Fort Washington PE Opportunities IV-K	25,553,697
Fort Washington Small Markets II	4,597,356
Fort Washington Small Markets II-K	16,697,578
Gavea Investments V	2,981,720
Hellman & Friedman Capital Partners VII	11,732,316
Hellman & Friedman Capital Partners VIII	62,311,007
IFM Global Infrastructure	255,839,503
J.P. Morgan Global Maritime	311,888
J.P. Morgan Global Maritime II	-
J.P. Morgan Global Transport Income	76,590,002
KKR Americas XII	60,326,166
KKR European III	967,358
KKR European IV	33,714,869
KKR European V	49,173,075
KKR 2006	6,677
KKR Health II	9,733,264
Landmark Equity Partners XIV	1,797,501
Landmark Equity Partners XV	5,756,915
Landmark Equity Partners XVI	32,695,875
Lexington Equity Partners XVII	11,519,822
Lexington Capital Partners IX	50,893,074
Lexington Capital Partners VII	3,076,771
Lexington Capital Partners VIII	20,477,401
Lexington Capital Partners X	18,564,361
Manulife Cropland Plus	25,785,585
NGP ETP IV	6,973,529
NGP Natural Resources X	4,332,862
NGP Natural Resources XI	30,564,035
NGP Natural Resources XII	28,399,157
NGP Natural Resources XIII	3,923,005
Oaktree European Principal III	7,862,809
Oaktree European Principal IV	50,930,806
Oaktree European Principal V	63,950,489
Oaktree Mezzanine III	18,679
Oaktree Mezzanine IV	2,633,362
Oaktree Mezzanine V	30,885,382
Public Pension Capital	178,929,662
Riverstone/Carlyle Energy and Power IV	37,046
Riverstone Energy and Power V	5,485,378
Riverstone Energy and Power VI	23,769,203
Silver Lake Alpine II	29,444,008
Stepstone Pioneer Capital III	5,990,328
Additional Categories	
Avenue Special Situations VI	10,824,876
Barings European Loan	91,540,000
Columbia High Yield Bond	163,680,658
Deerpath Capital Direct Lending	75,410,992
Fort Washington High Yield Bond	294,741,061
Highbridge Specialty Loan III	663,610
Lord Abbett High Yield Core	106,638,398
Marathon European Credit Opportunities II	6,052
Marathon European Credit Opportunities III	36,559,717
Marathon TRS Credit	597,931,418
Molpus Lake Superior Timberlands	440,848,270
Molpus Seven States	46,357,272
Monroe Capital Private Credit	78,038,105
Oaktree European Capital Solutions	15,658,756
Oaktree European Dislocation	194,397
Oaktree Opportunities IX	34,527,770
Oaktree Opportunities X	12,400,017
Oaktree Opportunities Xb	56,821,077
Shenkman Capital Management	363,283,446
Subtotal	18,130,226,769

Totals may not agree due to rounding.

Total Assets **24,751,215,123**

Retirement Annuity Trust
Schedule of Investment Counselor Fees and Administrative Expenses
For the Quarter Ended December 31, 2023

Investment Counselor Fees	Quarter Ended Dec. 31, 2023	Fiscal Year To Date		Quarter Ended Dec. 31, 2023	Fiscal Year To Date
Fixed Income					
Galliard Capital Management Core Fixed Income	68,852	140,405	J.P. Morgan Global Maritime	9,494	28,430
Fort Washington Core Fixed Income	55,691	173,910	J.P. Morgan Global Maritime II	-	-
Total Fixed Income	124,543	314,315	J.P. Morgan Global Transport Income	159,161	318,213
			KKR 2006	-	-
Domestic Equity			KKR European III	-	3,525
Baillie Gifford US Equity Growth	166,418	319,872	KKR European IV	59,623	81,700
Fort Washington Focused Equity	496,066	1,488,549	KKR European V	127,293	251,562
State Street US Premier Growth Equity	-	88,631	KKR Americas XII	59,315	152,858
Todd Asset Management	80,468	163,558	KKR Health II	131,515	264,893
Todd Asset Large-Cap Intrinsic Value	158,372	316,520	Landmark Equity Partners XIV	5,667	19,410
UBS Alpha Collective	324,476	743,004	Landmark Equity Partners XV	35,176	107,839
UBS Global Asset Management	368,336	539,588	Landmark Equity Partners XVI	125,000	375,000
Wellington Management Company	794,170	1,813,904	Landmark Equity Partners XVII	112,500	337,500
Total Domestic Equity	2,388,305	5,473,625	Lexington Capital Partners VII	-	-
			Lexington Capital Partners VIII	53,895	166,245
International Equity			Lexington Capital Partners IX	124,136	372,062
Baillie Gifford EAFE	1,026,023	2,045,131	Lexington Capital Partners X	118,750	356,250
Barings All Country World ex US	765,526	1,521,123	Manulife Cropland Plus	62,913	115,066
BlackRock MSCI ACWI Ex US IMI Index	-	71,866	NGP ETP IV	132,329	263,219
Todd Asset Management	128,710	258,578	NGP Natural Resources X	27,712	57,761
UBS All Country World ex US Equity	594,510	890,227	NGP Natural Resources XI	115,803	230,286
Total International Equity	2,514,769	4,786,925	NGP Natural Resources XII	173,306	338,975
			NGP Natural Resources XIII	187,397	187,397
Real Estate			Oaktree European Principal III	-	-
Angelo Gordon Net Lease Realty III	-	513,023	Oaktree European Principal IV	204,794	412,418
Angelo Gordon Net Lease Realty IV	-	427,790	Oaktree European Principal V	170,409	283,767
Angelo Gordon Realty Value XI	148,524	292,108	Oaktree Mezzanine III	-	-
Blackstone Partners VII	-	-	Oaktree Mezzanine IV	23,605	48,061
Blackstone Partners VIII	100,941	202,656	Oaktree Mezzanine V	107,185	214,729
Blackstone Partners IX	155,238	308,720	Public Pension Capital	523,204	1,145,063
Blackstone Partners X	243,750	487,500	Riverstone/Carlyle Energy and Power IV	-	-
Carlyle Realty Partners IX	211,726	415,236	Riverstone Energy and Power V	22,224	49,074
Carlyle Realty Partners VI	7,357	14,381	Riverstone Energy and Power VI	74,586	151,329
Carlyle Realty Partners VII	42,633	81,633	Silverlake Alpine II	42,170	42,170
Carlyle Realty Partners VIII	97,845	402,598	Stepstone Pioneer Capital III	7,564	22,733
Carlyle Property Investors	431,639	858,763	Total Alternative Investment	5,753,718	12,387,687
Landmark Real Estate Partners VII	17,969	57,386	Additional Categories		
Landmark Real Estate Partners VIII	100,046	288,863	Avenue Special Situations VI	-	-
Prudential PRISA	860,493	1,736,557	Barings European Loan	102,753	203,973
Rockwood Capital Real Estate Partners IX	48,038	97,735	Columbia High Yield Bond	145,707	303,870
Rockwood Capital Real Estate Partners X	163,750	327,500	Deerpath Capital Direct Lending	475,558	913,286
Rockwood Capital Real Estate Partners XI	210,209	450,909	Fort Washington High Yield Bond	140,684	421,523
TA Realty Core Property	390,523	785,732	Highbridge Specialty Loan III	-	-
The Realty Associates X	-	-	Lord Abbett High Yield Core	82,986	167,040
The Realty Associates XI	32,758	93,826	Marathon European Credit Opportunities II	-	-
The Realty Associates XII	254,282	524,743	Marathon European Credit Opportunities III	83,103	216,287
The Realty Associates XIII	698,839	698,839	Marathon TRS Credit	221,663	428,958
Total Real Estate	4,216,560	8,367,659	Molpus Lake Superior Timberlands	544,908	1,090,085
			Molpus Seven States	103,904	207,808
Alternative Investments			Oaktree European Capital Solutions	70,027	141,151
Actis Global IV	113,000	245,000	Oaktree European Dislocation	-	-
Alinda Infrastructure II	-	-	Oaktree Opportunities IX	192,194	192,194
AlpInvest Co-Investment VIII	-	123,396	Oaktree Opportunities X	51,688	102,916
AlpInvest Secondaries VII	101,029	208,971	Oaktree Opportunities Xb	149,486	297,157
Apax Credit Opportunity	-	64,386	Shenkman Capital Management	351,299	691,350
Apax VIII	11,425	33,976	Total Additional Categories	2,715,960	5,377,598
Apax IX	97,168	193,743			
Apax X	136,593	273,187	Total Investment Counselor Fees	17,713,854	36,707,810
Apax Digital	156,510	333,146	Administrative Expenses		
Apax Digital II	230,300	461,550			
Audax Mezzanine III	-	-	Custodian		
Audax Mezzanine IV	33,095	66,166	The Bank of New York Mellon	346,474	346,474
Audax Mezzanine V	25,608	79,307			
Audax PE IV	-	-	Legal and Research		
Audax PE V	-	-	Ice Miller	-	-
Audax PE VI-A	-	-	Seyfarth	56,579	118,051
Baillie Gifford Private Companies II	54,259	102,700	Total Legal and Research	56,579	118,051
CapitalSouth Partners III	-	-			
Carlyle Asia Partners V	180,636	356,363	Other		
Carlyle Europe Partners IV	38,052	76,707	Other Administrative and Operational	367,121	747,826
Carlyle Europe Partners V	180,625	339,367			
Carlyle Renewable and Sustainable Energy	112,331	217,248	Consultant		
Carlyle Renewable and Sustainable Energy II	59,559	176,812	Aon Hewitt	113,684	267,368
Carlyle Partners VIII	202,609	202,609	Bevis Longstreth	12,500	25,000
Fort Washington PE Opportunities IV	68,425	205,275	George Philip	7,500	15,000
Fort Washington PE Opportunities IV-K	80,325	240,975	Total Consultant	133,684	307,368
Fort Washington VIII	25,515	76,546			
Fort Washington IX	31,500	94,500	Total Administrative Expenses	903,858	1,519,719
Fort Washington IX-K	31,500	94,500			
Fort Washington X	31,500	94,500	Grand Total	18,617,713	38,227,529
Fort Washington X-S	31,500	94,500			
Fort Washington XI	4,463	18,985			
Fort Washington XI-K	8,289	35,250			
Fort Washington II	5,385	21,603			
Fort Washington II-K	17,054	68,411			
Gavea Investments V	7,115	14,564			
Gavea Investments V Plus	4,620	10,020			
Hancock Bluegrass-Oregon	-	-			
Hellman & Friedman Capital Partners VII	-	4,008			
Hellman & Friedman Capital Partners VIII	67,946	135,893			
IFM Global Infrastructure	609,056	1,225,988			

Totals may not agree due to rounding.

Health Insurance Trust
Portfolio Fair Value
December 31, 2023

<u>Internally Managed</u>	
Cash Equivalents	
Cash Collections (Unallocated)	137,670,365
Fixed Income	
Internal Bond	183,180,820
Equity	
S&P 400 Stock Index	87,792,007
S&P 500 Stock Index	789,055,668
S&P 600 Stock Index	40,950,239
Additional Categories	
In House High Yield Bond	8,005,067
Subtotal	1,246,654,165

<u>Externally Managed</u>	
Domestic Equity	
Baillie Gifford US Equity Growth	60,806,496
Fort Washington Focused Equity	69,369,101
International Equity	
BlackRock MSCI IMI INDEX B	545,798,906
Real Estate	
Angelo Gordon Net Lease Realty IV	9,008,734
Angelo Gordon Net Lease Realty XI	1,983,991
Blackstone Partners VIII	7,451,789
Blackstone Partners IX	5,863,510
Blackstone Partners X	453,442
Carlyle Realty Partners IX	3,177,208
Carlyle Realty Partners VII	2,311,340
Carlyle Realty Partners VIII	5,097,537
Carlyle Property Investors	28,398,050
Landmark Real Estate Partners VII	1,317,801
Landmark Real Estate Partners VIII	5,327,998
Prudential PRISA	16,124,665
Rockwood Capital Real Estate Partners X	4,968,005
Rockwood Capital Real Estate Partners XI	11,559,112
Rockwood Capital Real Estate Partners XII	201,422
TA Realty Core Property	37,068,119
The Realty Associates XI	677,908
The Realty Associates XII	12,708,078
The Realty Associates XIII	2,065,934
Alternative Investments	
Actis Global IV	2,721,000
AlpInvest Secondaries VII	6,885,939
Alpinvest Co-investment VIII	9,491,540
Apax Credit Opportunities	666,643
Apax IX	8,212,339
Apax X	10,360,430

Totals may not agree due to rounding.

Apax Digital	11,305,180
Apax Digital II	1,100,769
Audax Mezzanine V	1,309,260
Audax PE V	5,994,582
Baillie Gifford Private Companies II	2,422,240
Carlyle Asia Partners V	8,139,627
Carlyle Europe Partners IV	2,793,230
Carlyle Europe Partners V	7,870,230
Carlyle Partners VIII	4,851,766
Carlyle Renewable and Sustainable Energy	10,238,060
Carlyle Renewable and Sustainable Energy II	1,590,370
Fort Washington PE Opportunities III	1,371,562
Fort Washington PE Opportunities IV	3,145,030
Fort Washington PE Opportunities IV-K	3,380,119
Fort Washington PE Small Market II	1,915,565
Fort Washington VII	1,409,688
Fort Washington VIII	7,031,195
Fort Washington IX	11,525,244
Fort Washington IX-K	10,903,140
Fort Washington X	4,405,444
Fort Washington X-S	3,626,456
Fort Washington XI	1,357,545
KKR European IV	6,742,973
KKR European V	4,917,304
KKR Americas XII	12,065,239
KKR Health II	1,390,475
Landmark Equity Partners XV	959,485
Landmark Equity Partners XVI	6,539,176
Landmark Equity Partners XVII	2,303,964
Lexington Capital Partners IX	5,089,318
Lexington Capital Partners X	1,856,442
NGP ETP IV	1,162,254
NGP Natural Resources XI	6,112,811
NGP Natural Resources XII	5,679,834
NGP Natural Resources XIII	490,375
Oaktree European Principal IV	10,186,163
Oaktree European Principal V	6,395,048
Oaktree Mezzanine V	3,088,536
Riverstone Energy and Power VI	4,753,844
Silver Lake Alpine II	5,402,570
Additional Categories	
Columbia High Yield Bond	67,919,071
Deerpath Direct Lending	19,319,279
Fort Washington High Yield Bond	71,980,529
Highbridge Specialty Loan III	66,361
Lord Abbett High Yield Core	66,233,205
Marathon European Credit Opportunities II	404
Marathon European Credit Opportunities III	4,874,629
Marathon TRS Credit	104,728,090
Monroe Capital Private Credit	12,005,862
Oaktree European Capital Solutions	3,129,505
Oaktree Opportunities Xb	11,364,215
Shenkman Capital Management	86,170,166
Subtotal	1,510,690,463

Total Assets	2,757,344,628
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Health Insurance Trust
Schedule of Investment Counselor Fees and Administrative Expenses
For the Quarter Ended December 31, 2023

	<u>Quarter Ended</u>		<u>Fiscal Year</u>			<u>Quarter Ended</u>		<u>Fiscal Year</u>	
	<u>Investment Counselor Fees</u>					<u>Dec. 31, 2023</u>		<u>To Date</u>	
Domestic Equity									
Baillie Gifford US Equity Growth	\$	27,613	\$	53,075	Fort Washington X-S	\$	4,500	\$	13,500
Fort Washington Focused Equity	\$	55,072	\$	165,257	Fort Washington XI	\$	1,276	\$	5,425
Total Domestic Equity	\$	82,685	\$	218,332	Fort Washington II	\$	2,244	\$	9,001
International Equity					KKR Americas XII	\$	11,863	\$	30,571
BlackRock MSCI IMI INDEX B	\$	114,910	\$	170,360	KKR European IV	\$	11,925	\$	16,341
Real Estate					KKR European V	\$	12,728	\$	25,155
Angelo Gordon Net Lease Realty IV			\$	85,558	KKR Health II	\$	18,788	\$	37,842
Angelo Gordon Realty Value XI	\$	22,850	\$	44,940	Landmark Equity Partners XV	\$	5,863	\$	17,973
Blackstone Partners VIII	\$	20,188	\$	40,531	Landmark Equity Partners XVI	\$	25,000	\$	75,000
Blackstone Partners IX	\$	15,523	\$	30,872	Landmark Equity Partners XVII	\$	22,500	\$	67,500
Blackstone Partners X	\$	37,500	\$	75,000	Lexington Capital Partners IX	\$	12,414	\$	37,208
Carlyle Realty Partners IX	\$	47,638	\$	93,428	Lexington Capital Partners X	\$	11,875	\$	35,625
Carlyle Realty Partners VII	\$	8,527	\$	16,327	NGP ETP IV	\$	22,055	\$	43,870
Carlyle Realty Partners VIII	\$	19,569	\$	40,221	NGP Natural Resources XI	\$	23,161	\$	46,058
Carlyle Property Investors	\$	71,790	\$	142,847	NGP Natural Resources XII	\$	58,085	\$	91,219
Landmark Real Estate Partners VII	\$	3,594	\$	11,477	Oaktree European Principal IV	\$	40,959	\$	82,484
Landmark Real Estate Partners VIII	\$	20,009	\$	57,772	Oaktree European Principal V	\$	17,040	\$	28,375
Prudential PRISA	\$	30,647	\$	61,801	Oaktree Mezzanine V	\$	10,719	\$	21,474
Rockwood Capital Real Estate Partners X	\$	33,750	\$	67,500	Riverstone Energy and Power VI	\$	14,917	\$	30,265
Rockwood Capital Real Estate Partners XI	\$	37,096	\$	79,572	Silver Lake Alpine II	\$	7,738	\$	7,738
TA Realty Core Property	\$	66,042	\$	132,877	Total Alternative Investment	\$	711,062	\$	1,581,148
The Realty Associates XI	\$	6,552	\$	18,765	Additional Categories				
The Realty Associates XII	\$	50,856	\$	104,948	Columbia High Yield Bond	\$	60,405	\$	119,597
The Realty Associates XIII	\$	107,514	\$	107,514	Deerpath Capital Direct Lending	\$	122,033	\$	231,465
Total Real Estate	\$	599,645	\$	1,104,436	Ft. Washington High Yield Bond	\$	33,908	\$	100,165
Alternative Investments					Highbridge Specialty Loan III	\$	-	\$	-
Actis Global IV	\$	12,000	\$	24,000	Lord Abbett High Yield Core	\$	47,596	\$	95,752
AlpInvest Co-Investment VIII			\$	24,679	Marathon European Credit Opportunities II			\$	-
AlpInvest Secondaries VII	\$	20,206	\$	41,794	Marathon European Credit Opportunities III	\$	11,080	\$	28,838
Apax Credit Opportunities			\$	12,877	Marathon TRS Credit	\$	29,775	\$	57,377
Apax IX	\$	19,434	\$	38,749	Oaktree European Capital Solutions	\$	14,005	\$	28,230
Apax X	\$	27,319	\$	54,638	Oaktree Opportunities Xb	\$	29,897	\$	59,431
Apax Digital	\$	31,302	\$	66,630	Shenkman Capital Management	\$	83,616	\$	164,565
Apax Digital II	\$	46,060	\$	92,310	Total Additional Categories	\$	432,316	\$	885,421
Audax Mezzanine V	\$	2,561	\$	7,931	Total Investment Counselor Fees	\$	1,940,618	\$	3,959,697
Audax PE V			\$	-	Administrative Expenses				
Baillie Gifford Private Companies II	\$	5,725	\$	10,836	Custodian				
Carlyle Asia Partners V	\$	36,127	\$	71,272	The Bank of New York Mellon	\$	41,591	\$	92,122
Carlyle Europe Partners IV	\$	7,610	\$	15,341	Other				
Carlyle Europe Partners V	\$	35,005	\$	65,769	Other Administrative and Operational			\$	-
Carlyle Renewable and Sustainable Energy	\$	22,466	\$	43,449	Total Administrative Expenses	\$	41,591	\$	92,122
Carlyle Renewable and Sustainable Energy II	\$	11,912	\$	35,363	Grand Total	\$	1,982,209	\$	4,051,819
Carlyle Partners VIII	\$	40,522	\$	80,820					
Fort Washington PE Opportunities III	\$	1,639	\$	5,495					
Fort Washington PE Opportunities IV	\$	10,625	\$	31,875					
Fort Washington PE Opportunities IV-K	\$	10,625	\$	31,875					
Fort Washington VII	\$	4,484	\$	13,451					
Fort Washington VIII	\$	7,290	\$	21,870					
Fort Washington IX	\$	9,000	\$	27,000					
Fort Washington IX-K	\$	9,000	\$	27,000					
Fort Washington X	\$	4,500	\$	13,500					

Totals may not agree due to rounding.

Life Insurance Trust
Portfolio Fair Value
December 31, 2023

Internally Managed

Cash Equivalents	
Cash Collections (Unallocated)	1,377,236
Fixed Income	
Broad Market Bond	21,368,170
Equity	
S & P 400 Stock Index	4,880,695
S & P 500 Stock Index	26,776,290
S & P 600 Stock Index	1,322,957
Additional Categories	
In-House High Yield Bond	894,467
Subtotal	56,619,816

Externally Managed

Domestic Equity	
Baillie Gifford US Equity Growth	2,553,894
Fort Washington Focused Equity	2,027,600
International Equity	
Baillie Gifford International	2,654,148
BlackRock MSCI ACWI Ex US IMI Index	17,564,651

Real Estate

Angelo Gordon Net Lease Realty IV	450,436
Angelo Gordon Realty Value XI	99,200
Blackstone X	22,672
Carlyle Property Investors	2,100,399
Carlyle Realty Partners IX	353,023
Rockwood Capital Real Estate Partners XI	385,304
Rockwood Capital Real Estate Partners XII	10,071
TA Realty Core Property	2,560,417
The Realty Associates XII	635,403
The Realty Associates XIII	103,296

Alternative Investments

AlpInvest Secondaries VII	344,392
AlpInvest Co-Investment VIII	470,407
Apax X	518,022
Audax Mezzanine V	130,927
Baillie Gifford Private Companies II	121,112
Carlyle Renewable and Sustainable Energy	511,905
Fort Washington PE Opportunities IV	314,503
Fort Washington PE Opportunities IV-K	338,012
Fort Washington Small Market II	191,557
Fort Washington X	440,548
Fort Washington X-S	362,646
Fort Washington XI	135,755
Landmark Equity Partners XVII	115,198
Lexington Capital Partners IX	508,972
Lexington Capital Partners X	185,646
Oaktree European Principal V	639,504
Oaktree Mezzanine V	308,853
Silver Lake Alpine II	270,122

Additional Categories

Marathon TRS Credit	2,211,944
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Subtotal **39,640,539**

Total Assets **96,260,354**

Totals may not agree due to rounding.

Life Insurance Trust
Schedule of Investment Counselor Fees and Administrative Expenses
For the Quarter Ended December 31, 2023

<u>Investment Counselor Fees</u>	<u>Quarter Ended</u> <u>12/31/23</u>	<u>Fiscal Year</u> <u>To Date</u>
Domestic Equity		
Baillie Gifford US Equity Growth	\$ 2,035	\$ 4,271
Fort Washington Focused Equity	\$ 1,608	\$ 4,825
Total Domestic Equity	\$ 3,643	\$ 9,096
International Equity		
Baillie Gifford EAFE Alpha	\$ 2,323	\$ 4,630
BlackRock MSCI ACWI Ex US IMI Index		\$ 2,040
Total International Equity	\$ 2,323	\$ 6,670
Real Estate		
Angelo Gordon Net Lease Realty IV		\$ 4,278
Angelo Gordon Realty Value XI	\$ 1,142	\$ 2,247
Blackstone Partners X	\$ 1,875	\$ 3,750
Carlyle Property Investors	\$ 5,378	\$ 10,702
Carlyle Realty Partners IX	\$ 5,293	\$ 10,381
Rockwood Capital Real Estate Partners XI	\$ 1,237	\$ 2,653
TA Realty Core Property	\$ 4,562	\$ 9,178
The Realty Associates XII	\$ 2,543	\$ 5,248
The Realty Associates XIII	\$ 5,376	\$ 5,376
Total Real Estate	\$ 27,406	\$ 53,813
Alternative Investments		
AlpInvest Co-Investment VIII		\$ 1,234
AlpInvest Secondaries VII	\$ 1,010	\$ 2,089
Apax X	\$ 1,366	\$ 2,732
Audax Mezzanine V	\$ 256	\$ 793
Baillie Gifford Private Equity Companies II	\$ 286	\$ 542
Carlyle Renewable and Sustainable Energy	\$ 1,123	\$ 2,172
Fort Washington PE Opportunities IV	\$ 1,062	\$ 3,187

<u>Investment Counselor Fees</u>	<u>Quarter</u> <u>Ended</u> <u>12/31/23</u>	<u>Fiscal Year</u> <u>To Date</u>
Fort Washington PE Opportunities IV-K	1,062	3,187
Fort Washington X	450	1,350
Fort Washington X-S	450	1,350
Fort Washington XI	127	542
Fort Washington II	225	901
Landmark Equity Partners XVII	1,125	3,375
Lexington Capital Partners IX	1,241	3,719
Lexington Capital Partners X	1,187	3,561
Oaktree European Principal V	1,704	2,838
Oaktree Mezzanine V	1,072	2,147
Silver Lake Alpine II	387	387
Total Alternative Investments	14,133	36,106
Additional Categories		
Marathon TRS Credit	448	869
Total Investment Counselor Fees	47,953	106,554
Administrative Expenses		
Custodian		
The Bank of New York Mellon	26,975	26,975
Other		
Other Administrative and Operational		-
Total Administrative Expenses	26,975	26,975
Grand Total	74,929	133,530

Totals may not agree due to rounding.