

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust
Quarterly Investment Information Update
March 31, 2024

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 March 31, 2024, TRS's annualized return was 7.52%.

The TRS Board of Trustees regularly reviews asset allocations and adjusts them as necessary. TRS's current asset allocation as of March 31, 2024, is reflected in the following schedule:

Asset Class	Percent of Assets in Category
Domestic and international equities	60.7
Fixed income	12.8
Additional categories	10.5
Alternative investments	8.0
Real estate	6.5
Cash equivalents	1.5

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 March 31, 2024

<u>Company</u>	<u>Shares</u>
MICROSOFT CORP	1,196,677
AMAZON.COM INC	1,771,064
APPLE INC	1,820,641
NVIDIA CORP	361,576
META PLATFORMS INC	431,590
ALPHABET INC	1,221,365
BROADCOM INC	118,814
ALPHABET INC	840,343
UNITEDHEALTH GROUP INC	262,426
VISA INC	328,503

Teachers' Retirement System of the State of Kentucky
Top 10 Fixed Holdings
As of March 31, 2024

<u>Description</u>	<u>Maturity</u>	<u>Coupon</u>	<u>Market Value</u>
U S TREASURY NOTE	2/15/2034	4.000	72,334,460.39
U S TREASURY NOTE	2/15/2031	1.125	51,875,850.00
U S TREASURY NOTE	11/30/2028	4.375	46,243,542.25
U S TREASURY NOTE	8/31/2024	3.250	44,664,750.00
U S TREASURY BOND	11/15/2043	4.750	37,250,024.40
U S TREASURY BOND	2/15/2051	1.875	33,468,600.00
U S TREASURY NOTE	5/15/2024	2.500	30,949,780.00
U S TREASURY NOTE	9/15/2025	3.500	27,407,240.00
U S TREASURY BOND	8/15/2050	1.375	26,814,700.00
U S TREASURY NOTE	2/15/2027	4.125	26,510,760.00

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
March 31, 2024

Domestic & International Equities

Description	Shares / Units
10X GENOMICS INC	57,911
3D SYSTEMS CORP	35,800
3I GROUP PLC	215,580
3M CO	34,631
A O SMITH	7,683
A10 NETWORKS INC COMMON STOC	19,143
AAON INC	17,763
AAR CORP	10,196
ABBOTT LABS	108,842
ABBOTT LABS	99,705
ABBVIE INC	110,628
ABBVIE INC	1
ABBVIE INC	140,060
ABBVIE INC	40,289
ABERCROMBIE & FITCH	10,556
ABERCROMBIE & FITCH CO CL A	14,592
ABM INDUSTRIES INC	19,316
ACADEMY SPORTS AND OUTDOORS	21,666
ACADIA HEALTHCARE CO INC	26,499
ACADIA REALTY TRUST	27,348
ACCENTURE PLC	39,227
ACCENTURE PLC	29,056
ACI WORLDWIDE INC	33,991
ACUITY BRANDS INC	9,336
ADAPTHEALTH CORP	22,103
ADDUS HOMECARE CORP	4,654
ADECCO GROUP AG	139,170
ADEIA INC	30,200
ADIENT PLC	28,307
ADOBE SYSTEMS INC	28,347
ADOBE SYSTEMS INC	45,911
ADTALEM GLOBAL ED INC	12,989
ADTRAN HOLDINGS INC	20,306
ADVANCE AUTO PARTS	16,800
ADVANCED DRAINAGE SYSTEM INC	18,858
ADVANCED ENERGY INDUSTRIES I	10,835

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

Description	Shares / Units
ADVANCED MICRO DEVICES	101,355
ADVANCED MICRO DEVICES	106,956
ADVANCED MICRO DEVICES	36,330
ADVANSIX INC	8,035
AECOM	41,027
AECOM	73,141
AERCAP HOLDINGS NV	300,760
AEROVIRONMENT INC	7,212
AES CORP	41,975
AFFILIATED MANAGERS GROUP	10,751
AFFIRM HLDGS INC	155,693
AFLAC INC	32,985
AGCO CORP	17,737
AGILENT TECHNOLOGIES INC A	18,379
AGILITI INC COMMON STOCK	10,174
AGILYSYS INC	5,800
AGILYSYS INC	15,556
AGREE REALTY CORP	26,852
AIR LEASE CORPORATION CL A	25,313
AIR PRODUCTS AND CHEMICALS	13,936
AIRBNB INC	27,315
AKAMAI TECHNOLOGIES INC	9,470
AKAMAI TECHNOLOGIES INC	168,900
AKERO THERA INC	28,521
ALARM.COM HLDS INC	14,378
ALARM.COM HLDS INC	21,501
ALASKA AIR GROUP INC	38,600
ALBANY INTERNATIONAL CORP CL	8,987
ALBERMARLE CORP	7,343
ALCOA CORP ORP	52,631
ALEXANDER & BALDWIN INC	19,900
ALEXANDRIA REAL ESTATE EQUIT	9,883
ALIBABA GROUP HLDG LTD	142,690
ALIGN TECHNOLOGY INC	4,460
ALKERMES PLC	49,900
ALKERMES PLC	114,700

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

Description	Shares / Units
ALKERMES PLC	50,757
ALLEGHENY TECHNOLOGIES INC	37,501
ALLEGIANT TRAVEL CO	4,477
ALLEGION PUB LTD CO	5,500
ALLEGRO MICROSYSTEMS INC COM	20,300
ALLETE INC	17,579
ALLIANT ENERGY CORP	16,002
ALLSCRIPTS HEALTHCARE SOLUTI	32,030
ALLSTATE CORP	16,445
ALLSTATE CORP	92,502
ALLY FINANCIAL INC. COMMON S	76,300
ALMO GROUP INC	2,892
ALNYLAM PHARMACEUTICALS INC	27,943
ALPHA & OMEGA SEMICONDUCTOR	6,438
ALPHA METALLURGICAL RESOURCE	3,100
ALPHABET INC/CA	309,080
ALPHABET INC/CA	369,180
ALPHABET INC/CA	287,243
ALPHABET INC/CA	249,858
ALPHABET INC/CA	91,300
ALPHABET INC/CA	262,707
ALPHABET INC/CA	52,773
ALPHABET INC/CA	248,320
ALTAIR ENGR INC	16,427
ALTRIA GROUP INC	110,667
ALTRIA GROUP INC	444,200
AMANDA HOFFLER PROPERTIES IN	19,573
AMAZON.COM INC	573,524
AMAZON.COM INC	414,552
AMAZON.COM INC	204,165
AMAZON.COM INC	263,808
AMAZON.COM INC	163,655
AMBAC FINANCIAL GROUP INC	10,700
AMC NETWORKS INC	8,400
AMCOR PLC	90,651
AMDOCS LTD	243,950

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

Description	Shares / Units
AMEDISYS INC	9,775
AMEREN CORP	16,492
AMERICA MOVIL ADR	471,900
AMERICAN AIRLS GROUP INC	41,036
AMERICAN ASSETS TRUST	14,094
AMERICAN AXLE & MANUFACTURE	32,336
AMERICAN EAGLE OUTFITTERS IN	54,151
AMERICAN ELECTRIC POWER	32,995
AMERICAN ELECTRIC POWER	72,776
AMERICAN EQUITY INVESTMENT L	20,515
AMERICAN EXPRESS CO	35,857
AMERICAN EXPRESS CO	121,270
AMERICAN EXPRESS CO	50,838
AMERICAN FINANCIAL GROUP INC	20,253
AMERICAN HOMES 4 RENT CL A	105,200
AMERICAN INTERNATIONAL GROUP	43,997
AMERICAN INTERNATIONAL GROUP	274,490
AMERICAN STATES WATER CO	10,299
AMERICAN TOWER CORPORATION	29,227
AMERICAN TOWER CORPORATION	86,787
AMERICAN WATER WORKS CO	12,203
AMERICAN WOODMARK CORP	5,388
AMERIPRISE FINANCIAL INC	6,291
AMERIPRISE FINANCIAL INC	85,570
AMERIPRISE FINANCIAL INC	37,316
AMERIS BANCORP	18,816
AMERIS BANCORP	51,263
AMERISAFE INC	5,480
AMERISAFE INC	20,630
AMERISOURCEBERGEN CORP	10,390
AMETEK INC	14,477
AMETEK INC	87,188
AMETEK INC	55,049
AMGEN INC	33,539
AMGEN INC	82,030
AMICUS THERA INC	47,543

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

Description	Shares / Units
AMKOR TECHNOLOGY INC	30,755
AMN HEALTHCARE SERVICES INC	12,489
AMPHASTAR PHARMACEUTICALS IN	10,331
AMPHENOL CORP CL A	37,527
AMPHENOL CORP CL A	109,715
ANALOG DEVICES	31,069
ANDERSONS INC	8,800
ANI PHARMACEUTICALS INC	3,463
ANNALY CAPITAL MANAGEMENT IN	151,033
ANSYS INC	5,447
ANTERO MIDSTREAM CORP	102,904
ANTERO RESOURCES CORPORATION	81,551
AON PLC	12,540
AON PLC	35,300
APA CORP	19,011
APA CORP	524,790
APA CORP	258,503
APARTMENT INCOME REIT CORP	43,552
APARTMENT INCOME REIT CORP	0
APOGEE ENTERPRISES INC	6,411
APOGEE THERA INC	14,807
APOLLO COMMERCIAL REAL ESTAT	37,269
APOLLO GLOBAL MANAGEMENT INC	206,800
APOLLO MEDICAL COMMON STOCK	11,100
APPLE HOSPITALITY REIT INC C	57,400
APPLE INC	909,373
APPLE INC	465,505
APPLE INC	245,659
APPLIED INDUSTRIAL TECHNOLOG	10,978
APPLIED INDUSTRIAL TECHNOLOG	13,335
APPLIED MATERIALS INC	52,163
APPLIED MATERIALS INC	77,630
APTARGROUP INC	19,036
APTIV PLC	17,519
APTIV PLC	133,065
ARAMARK	75,807

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Domestic & International Equities

Description	Shares / Units
ARBOR REALTY TRUST INC	51,000
ARCADIUM LITHIUM PLC	316,301
ARCADIUM LITHIUM PLC	72,730
ARCBEST CORP	7,083
ARCELORMITTAL SA LUXEMBOURG	121,850
ARCH CAPITAL GROUP	23,255
ARCH CAPITAL GROUP LTD. COMM	78,746
ARCH RESOURCES INC CL A	3,800
ARCHER-DANIELS MIDLAND	33,472
ARCHROCK INC	36,559
ARCOSA INC	14,100
ARCTURUS THERA HLDGS	15,305
ARCUS BIOSCIENCES INC. COMMO	14,100
ARISTA NETWORKS INC	15,759
ARISTA NETWORKS INC	25,535
ARLO TECHNOLOGIES INC	20,223
ARMOUR RESIDENTIAL REIT INC	11,417
ARMSTRONG WORLD INDS NEW	11,218
ARROW ELECTRONICS INC	17,535
ARROWHEAD PHARMACEUTICALS IN	31,195
ARTHUR J GALLAGHER & CO	13,616
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	67,660
ASML HOLDINGS NV	11,290
ASPEN TECHNOLOGY INC	8,892
ASSOCIATED BANC CORP	46,198
ASSOCIATED BANC CORP	63,141
ASSURANT INC	3,258
ASSURED GUARANTY LTD	15,886
ASTEC INDUSTRIES INC	6,583
ASTRAZENECA PLC ADR	263,691
ASTRAZENECA PLC ADR	317,990

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Domestic & International Equities

Description	Shares / Units
AT&T INC	447,861
ATLANTIC UNION BANKSHARES CO	23,000
ATLANTIC UNION BANKSHARES CO	37,839
ATMOS ENERGY CORP	9,459
ATN INTL INC	3,107
AUTODESK INC	13,419
AUTOLIV INC	22,650
AUTOMATIC DATA PROCESSING IN	25,751
AUTONATION INC	8,353
AUTOZONE INC	1,147
AUTOZONE INC	7,300
AUTOZONE INC	8,640
AUTOZONE INC	3,217
AVALONBAY COMMUNITIES INC	8,884
AVANOS MED INC	13,800
AVANTOR INC	495,978
AVERY DENNISON CORP	5,058
AVERY DENNISON CORP	31,800
AVIDITY BIOSCIENCES	20,867
AVIENT CORP	26,472
AVIS BUDGET GROUP INC	7,520
AVISTA CORP	21,104
AVNET INC	28,467
AXA ADR	654,890
AXALTA COATING SYSTEMS LIMIT	64,967
AXALTA COATING SYSTEMS LTD	59,029
AXCELIS TECHNOLOGIES INC	9,524
AXON ENTERPRISE INC	4,418
AXOS FINANCIAL INC	14,479
AXSOME THERA INC	9,698
AZEK CO INC/THE	51,886
AZZ INC	7,134
B&G FOODS INC	19,152
B. RILEY FINANCIAL INC	5,097
BADGER METER INC	8,265
BAE SYSTEMS PLC	270,500

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

Description	Shares / Units
BAIDU INC SPONSORED ADR A	98,510
BAILLIE GIFFORD INTL EAFE FU	93,418,334
BAKER HUGHES A GE CO	62,859
BALCHEM CORP	9,352
BALL CORP	19,794
BANC OF CALIFORNIA INC	39,761
BANCFIRST CORP	5,100
BANCO BILBAO VIZCAYA ARGENTI	362,370
BANCO SANTANDER CENTRAL ADR	4,824,760
BANCORP INC DEL	16,351
BANK NEW YORK MELLON CORP	47,609
BANK OF AMERICA CORP	432,167
BANK OF AMERICA CORP	447,470
BANK OF AMERICA CORP	343,334
BANK OF HAWAII CORP	12,200
BANK OZK	32,702
BANKUNITED INC	22,527
BANNER CORP	9,867
BARCLAYS PLC	1,533,600
BARING ALL COUNTRY WORLD	4,100,743
BARNES GROUP INC	13,525
BASF AG ADR	690,910
BATH & BODY WORKS INC	14,129
BAXTER INTERNATIONAL INC	31,862
BAYTEX ENERGY CORP	8,030
BECTON DICKINSON	18,124
BELDEN INC	12,743
BELLRING DISTRIBUTION	39,011
BENCHMARK ELECTRONIC INC	10,662
BERKLEY WR CORP	1
BERKLEY WR CORP	12,708
BERKSHIRE HATHAWAY CL B	114,054
BERKSHIRE HILLS BANCORP INC	13,200
BERRY GLOBAL GROUP INC COMMO	34,274
BEST BUY CO INC	12,028
BEST BUY CO INC	250,000

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

Description	Shares / Units
BEST BUY CO INC	105,800
BGC GROUP INC CL A	116,200
BIGLARI HLDGS INC	1
BIO RAD LABS INC	1,362
BIO RAD LABS INC	22,614
BIOGEN INC	9,057
BIOLIFE SOLUTIONS COMMON STO	8,719
BIOMARIN PHARMACEUTICAL INC	165,370
BIO-TECHNE CORP	9,830
BJ'S RESTAURANTS INC	6,806
BJ'S WHOLESALE CLUB HLDGS IN	39,184
BLACK HILLS CORP	19,486
BLACK ROCK ACWI EX-US IMI	370,484,552
BLACKBAUD INC	13,304
BLACKBAUD INC	25,269
BLACKLINE INC COMMON STOCK	14,037
BLACKROCK INC	8,777
BLACKSTONE MORTGAGE TRUST, I	46,100
BLOCK H & R	45,354
BLOOMIN BRANDS INC	25,794
BLUEPRINT MEDICINES	13,358
BM TECHNOLOGIES INC	1,180
BNP PARIBAS	569,170
BOEING CO	35,770
BOISE CASCADE CO	11,377
BOISE CASCADE CO	17,508
BOOKING HLDGS INC	2,269
BOOKING HLDGS INC	4,350
BOOT BARN HOLDINGS INC	8,100
BOOT BARN HOLDINGS INC	18,688
BORGWARNER INC	14,416
BORGWARNER INC	492,300
BOSTON BEER CO INC A	3,392
BOSTON BEER INC	2,949
BOSTON PROPERTIES INC	9,048
BOSTON SCIENTIFIC CORP	91,991

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

Description	Shares / Units
BOSTON SCIENTIFIC CORP	151,040
BOSTON SCIENTIFIC CORP	175,896
BOUNDLESS BIO INC	14,920
BOX INC. CL A	38,700
BOYD GAMING CORP	23,491
BP PLC ADR	245,350
BP PLC ADR	92,430
BRADY CORP	13,452
BRANDYWINE REALTY TRUST	53,100
BREAD FINANCIAL HOLDINGS INC	6,872
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	127,484
BRISTOL MYERS SQUIBB CO	179,900
BRISTOW GROUP INC	6,567
BRITISH AMERICAN TOBACCO A	167,920
BRIXMOR PROPERTY GROUP INC	84,914
BROADCOM INC	27,666
BROADCOM INC	24,020
BROADCOM INC	17,720
BROADCOM INC	25,600
BROADCOM INC	10,097
BROADCOM INC	15,571
BROADRIDGE FINANCIAL SOLUTIO	7,366
BROOKFIELD PPTY PARTNERS L P	0
BROOKLINE BANCORP INC	22,070
BROOKS AUTOMATION INC	21,246
BROWN & BROWN INC	14,824
BROWN FORMAN INC	11,324
BRUKER CORP	28,866
BRUNSWICK CORP	21,074
BRUNSWICK CORP	118,882
BUCKLE INC	8,132

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

Description	Shares / Units
BUILDERS FIRSTSOURCE INC	182
BUILDERS FIRSTSOURCE INC	7,725
BUILDERS FIRSTSOURCE INC	37,960
BUNGE GLOBAL SA	9,124
BUNGE GLOBAL SA	80,024
BURLINGTON STORES INC	17,906
BWX TECHNOLOGIES INC	26,593
C H ROBINSON WORLDWIDE INC	7,321
CABALETTA BIO INC	17,905
CABLE ONE INC	1,500
CABOT CORP	17,209
CABOT CORP	27,636
CACI INTERNATIONAL INC	6,665
CACI INTERNATIONAL INC	3,779
CACTUS INC	54,315
CADENCE BANK	56,044
CADENCE BANK	96,833
CADENCE DESIGN SYSTEM INC	17,069
CADENCE DESIGN SYSTEM INC	34,845
CAESARS ENTERTAINMENT INC	13,468
CALAVO GROWERS INC	4,857
CALERES INC COM	11,011
CALIFORNIA RESOURCES CORPORA	20,300
CALIFORNIA WATER SERVICE GRO	15,704
CALIX INC	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	6,685
CAMPBELL SOUP	12,344
CANADIAN NATL RY CO	86,280
CANADIAN PACIFIC RAILWAY LTD	0
CAPGEMINI S E	573,530
CAPITAL ONE FINANCIAL CORP	23,894

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

Description	Shares / Units
CAPITAL ONE FINANCIAL CORP	145,780
CAPRI HOLDINGS LTD	38,436
CARDINAL HEALTH INC	15,281
CARETRUST REIT INC	27,221
CARETRUST REIT INC	94,598
CARGURUS INC	27,600
CARLISLE COS INC	14,911
CARLYLE GROUP INC COMMON STO	65,300
CARMAX INC	9,869
CARNIVAL CORP	62,836
CARPENTER TECHNOLOGY	13,600
CARRIER GLOBAL CORP	52,355
CARS.COM INC	18,600
CARTERS INC	11,745
CASELLA WASTE SYS A	28,143
CASEY'S GENERAL STORES INC	10,806
CATALENT INC	11,328
CATALYST PHARMACEUTICALS INC	28,100
CATERPILLAR INC	31,967
CATHAY GENERAL BANCORP	22,498
CAVCO INDUSTRIES INC	4,333
CBOE HOLDINGS INC	6,623
CBRE GROUP INC	18,652
CCC INTELLIGENT	106,991
CCFNB BANCORP INC	36,500
CCH I LLC	6,196
CDW CORP	8,394
CDW CORP	91,200
CDW CORP	35,734
CELANESE CORP DEL	6,290
CELLDEX THERAPEUTICS	30,729
CELSIUS HLDGS INC	41,551
CENTENE CORP	33,514
CENTERPOINT ENERGY INC	39,583
CENTERSPACE	4,440
CENTRAL GARDEN & PET CO	8,200

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Domestic & International Equities

Description	Shares / Units
CENTRAL GARDEN & PET CO CL A	7,971
CENTRAL PACIFIC FINANCIAL CO	7,888
CENTURY ALUMINUM CO	16,114
CENTURY COMMUNITIES INC	8,304
CENTURY COMNTY INC	19,067
CERENCE INC	12,700
CERIDIAN HCM HLDG INC	9,731
CERTARA INC	32,100
CEVA INC	5,419
CF INDUSTRIES HOLDINGS	11,968
CF INDUSTRIES HOLDINGS	216,229
CHAMPIONX CORP	58,257
CHARLES RIVER LABORATORIES	3,217
CHART INDUSTRIES INC	11,316
CHART INDUSTRIES INC	351
CHART INDUSTRIES INC	15,640
CHATHAM LODGING TRUST	14,166
CHEESECAKE FACTORY	14,013
CHEMED CORP	4,377
CHEMOURS COMPANY	46,618
CHESAPEAKE ENERGY CORP	32,245
CHESAPEAKE ENERGY CORP	0
CHESAPEAKE UTILITIES CORP	6,328
CHEVRON CORP	108,860
CHEVRON CORP	61,190
CHEWY INC	66,394
CHEWY INC	161,113
CHIPOTLE MEXICAN GRILL CL A	1,785
CHOICE HOTELS INTL INC	8,474
CHORD ENERGY CORP	14,778
CHORD ENERGY CORPORATION	11,752
CHUBB LIMITED	25,392
CHUBB LIMITED	75,000
CHUBB LIMITED	78,200
CHUBB LIMITED	45,410
CHUGAI PHARMACEUTICAL CO LTD	156,520

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Domestic & International Equities

Description	Shares / Units
CHURCH & DWIGHT CO INC	15,450
CHURCHILL DOWNS INC	19,452
CHUY'S HOLDINGS INC	5,600
CIENA CORP	43,295
CIGNA CORP NEW	18,333
CIMAREX ENERGY CO	0
CINCINNATI FINANCIAL CORP	9,836
CINEMARK HOLDING INC	31,544
CINTAS CORP	5,400
CIRRUS LOGIC INC	17,496
CIRRUS LOGIC INC	14,095
CISCO SYSTEM INC	254,651
CITIGROUP INC	119,469
CITIZENS FINL GROUP INC	29,250
CITIZENS FINL GROUP INC	514,170
CITY HOLDING CO	4,458
CIVITAS RESOURCES INC	26,100
CLASS A COM	113,999
CLEAN HARBORS INC	14,602
CLEAN HARBORS INC	4,397
CLEARWATER PAPER CORP	4,841
CLEARWAY ENERGY INC CL C	35,800
CLEVELAND-CLIFFS INC	150,046
CLEVELAND-CLIFFS INC	3,233
CLOROX CO	7,795
CLOUDFLARE INC	142,588
CME GROUP INC	22,573
CMS ENERGY CORP	18,444
CNO FINANCIAL GROUP	37,083
CNX RESOURCES CORPORATION	55,178
COASTAL BANKING CO INC	2,465
COCA COLA CO	244,186
COCA-COLA BOTTLING CO	1,458
COGENT COMMUNICATIONS HOLDIN	12,100
COGNEX CORP	49,307
COGNIZANT TECH SOLUTIONS	31,243

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Domestic & International Equities

Description	Shares / Units
COGNIZANT TECH SOLUTIONS	84,000
COHERENT CORP	39,237
COHU INC	13,967
COLGATE PALMOLIVE CO	51,668
COLLEGIUM PHARMACEUTICAL INC	9,500
COLUMBIA BANKING SYSTEM INC	61,797
COLUMBIA SPORTSWEAR CO	10,824
COMCAST CORP CL A	248,695
COMCAST CORP CL A	200,150
COMERICA INC	8,285
COMFORT SYS USA INC	4,455
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	1,554,280
COMPASS MINERAL INTERNATIONA	9,800
COMSTOCK RESOURCES, INC. COM	27,100
CONAGRA BRANDS INC	29,970
CONCENTRIX CORP	13,093
CONCEPT THERAPEUTICS INC	27,561
CONMED CORP	8,804
CONOCOPHILLIPS	73,869
CONOCOPHILLIPS	153,250
CONOCOPHILLIPS	59,858
CONSOL ENERGY INC NEW	1
CONSOL ENERGY INC NEW	9,465
CONSOLIDATED COMMUNICATIONS	21,899
CONSOLIDATED EDISON INC	21,647
CONSTELLATION BRANDS INC A	10,097
CONSTELLATION BRANDS INC A	35,985
CONSTELLATION ENERGY CORP	24,026
CONTRA ABIOMED INC	3,081
CONTRA ABIOMED INC	29,967

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

Description	Shares / Units
COPART INC	54,757
CORE & MAIN INC CL A	48,100
CORE LABORATORIES LUXEMBOURG	13,723
CORECIVIC INC	32,100
CORNING INC	48,153
CORPAY INC	4,696
CORPAY INC	68,210
CORPORATE OFFICE PROPERTIES	34,385
CORSAIR GAMING INC COMMON ST	10,000
CORTEVA INC	43,992
CORVEL CORP	2,542
COSTAR GROUP INC	25,578
COSTAR GROUP INC	105,275
COSTCO WHOLESALE CORP	27,826
COSTCO WHOLESALE CORP	25,670
COTERRA ENERGY INC	47,169
COTY INC	105,843
COURSERA INC COMMON STOCK	267,352
COUSINS PROPERTIES INC	46,370
CRACKER BARREL OLD COUNTRY S	6,700
CRANE CO	13,735
CRANE HOLDINGS CO	14,539
CRH PLC	396,410
CRINETICS PHARM INC	35,842
CROCS INC	18,340
CROCS INC.	9,811
CROSS COUNTRY HEALTHCARE INC	10,462
CROWN CASTLE INTL CORP	27,197
CROWN HOLDINGS INC	34,905
CRYOLIFE INC	8,773
CSG SYSTEMS INTERNATIONAL IN	9,255
CSX CORP	123,991
CTS CORP	9,184
CUBESMART L.P. COMMON STOCK	64,625
CULLEN FROST BANKERS INC	18,657
CUMMINS INC	8,900

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Domestic & International Equities

Description	Shares / Units
CUMMINS INC	92,500
CURTISS WRIGHT CORP	11,390
CURTISS WRIGHT CORP	3,417
CUSHMAN & WAKEFIELD PLC COMM	51,131
CUSTOMERS BANCORP INC	8,774
CVB FINANCIAL CORP	37,922
CVR ENERGY INC	8,900
CVS HEALTH CORPORATION	78,719
CVS HEALTH CORPORATION	141,000
CYTEK BIOSCIENCES	87,025
CYTEK BIOSCIENCES INC	23,500
CYTOKINETICS INC	27,194
CYTOKINETICS INC	20,037
D R HORTON INC	18,746
D R HORTON INC	128,950
DAIWA HOUSE IND LTD	511,250
DANA INCORPORATED	37,800
DANAHER CORP	41,242
DANAHER CORP	40,906
DANSKE BK A/S	232,840
DARDEN RESTAURANTS INC	7,494
DARLING INGREDIENTS INC.	46,525
DATADOG INC	68,299
DAVE & BUSTERS ENTERTAINMENT	11,905
DAVITA INC	3,374
DBS GROUP HLDGS LTD	168,480
DECKERS OUTDOOR CORP	4,091
DECKERS OUTDOOR CORP	1,700
DEERE & CO	16,328
DEERE & CO	27,255
DELL TECHNOLOGIES CL C	269,100
DELTA AIR LINES INC	40,029
DELUXE CORP	11,931
DENALI THERA INC	23,732
DENALI THERAPEUTICS INC	154,949
DENTSPLY SIRONA INC	2,000

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Domestic & International Equities

Description	Shares / Units
DENTSPLY SIRONA INC	13,272
DESIGNER BRANDS INC	16,301
DEVON ENERGY CORP	40,185
DEVON ENERGY CORP	270,845
DEXCOM INC	24,267
DEXCOM INC	95,456
DIAMOND OFFSHORE	100,382
DIAMONDBACK ENERGY INC	11,216
DIAMONDBACK ENERGY INC	31,985
DIAMONDROCK HOSPITALITY CO	57,524
DICKS SPORTING GOODS INC	17,178
DICKS SPORTING GOODS INC	127,600
DIGI INTERNATIONAL CORP	10,164
DIGITAL RLTY TR INC	18,968
DIGITAL RLTY TR INC	35,600
DIME COMMUNITY BANCSHARES IN	9,371
DINEEQUITY INC	4,906
DIODES INC	13,152
DISCOVER FINANCIAL SERVICES	15,705
DISCOVER FINANCIAL SERVICES	171,090
DISNEY WALT CO (HOLDING CO)	115,036
DISNEY WALT CO (HOLDING CO)	98,122
DOLBY LABORATORIES INC CL A	17,319
DOLLAR GEN CORP NEW	13,743
DOLLAR TREE INC	12,953
DOLLAR TREE INC	121,333
DOMINION RESOURCES INC	52,462
DOMINO'S PIZZA INC	2,269
DONALDSON CO INC	35,165
DONNELLEY FINL SOLUTIONS INC	7,406
DOORDASH INC	130,695
DORIAN LPG LTD	9,652
DORMAN PRODUCTS INC	8,246
DORMAN PRODUCTS INC	18,276
DOUBLEVERIFY HOLDINGS INC CO	40,600
DOUGLAS EMMETT INC	48,100

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Domestic & International Equities

Description	Shares / Units
DOVER CORP	8,776
DOW INC	44,025
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	12,941
DUKE ENERGY CORP NEW COM	48,370
DUKE ENERGY CORP NEW COM	92,638
DUOLINGO INC CL A COM	45,645
DUPONT DE NEMOURS INC	27,014
DXC TECHNOLOGY CO	58,000
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	16,769
EAGLE BANCORP INC	9,829
EAGLE MATERIALS INC	10,675
EAGLE MATERIALS INC	17,551
EAST WEST BANCORP INC	41,377
EASTERLY GOVERNMENT PROPERTI	26,302
EASTGROUP PROPERTIES INC	12,822
EASTMAN CHEMICAL CO	7,395
EASTMAN CHEMICAL CO	111,020
EATON CORP PLC	25,058
EATON CORP PLC	44,611
EBAY INC	32,612
ECHOSTAR CORP	17,417
ECOLAB INC	15,949
EDGEWELL PERS CARE CO	15,700
EDISON INTERNATIONAL	24,033
EDWARDS LIFESCIENCES CORP	38,042
EDWARDS LIFESCIENCES CORP	52,383
ELECTRONIC ARTS INC	15,220

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Domestic & International Equities

Description	Shares / Units
ELEVANCE HEALTH INC	14,731
ELEVANCE HEALTH INC	34,860
ELF BEAUTY INC	13,323
ELLINGTON FINANCIAL INC	16,433
EMBECTA CORP. COMMON STOCK	16,323
EMCOR GROUP INC	14,081
EMERGENT BIOSOLUTIONS INC	11,700
EMERSON ELECTRIC CO	35,857
EMERSON ELECTRIC CO	63,917
EMERSON ELECTRIC CO	58,762
EMPLOYERS HOLDINGS INC	8,193
ENCOMPASS HEALTH CORP	28,415
ENCOMPASS HLTH CORP	29,948
ENCORE CAPITAL GROUP INC	6,893
ENCORE WIRE CORP	4,618
ENERGIZER HLDGS INC NEW	20,296
ENERPAC TOOL GROUP CORP	15,692
ENERSYS	13,057
ENHABIT INC COMMON STOCK	12,744
ENOVA INTL INC	9,233
ENOVIS CORP	14,657
ENPHASE ENERGY INC	8,494
ENPRO INDUSTRIES INC	5,835
ENSIGN GROUP INC/THE	21,762
ENTERGY CORP	13,256
ENTERPRISE FINANCIAL SERVICE	43,941
ENVESTNET INC	15,564
ENVISTA HOLDINGS CORPORATION	49,085
EOG RESOURCES INC	36,536
EOG RESOURCES INC	73,516
EPAM SYSTEMS INC	3,605
EPLUS INC	7,784
EPR PPTYS COM SH BEN INT	23,048
EQT CORP	2,400
EQT CORP	24,233
EQT CORP	45,420

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Domestic & International Equities

Description	Shares / Units
EQUIFAX INC	7,727
EQUINIX INC	5,881
EQUINOR ASA	348,460
EQUINOR ASA	107,610
EQUINOR ASA	395,000
EQUITABLE HOLDINGS INC COMMO	95,700
EQUITRANS MIDSTREAM CORP	127,474
EQUITY LIFESTYLE PROPERTIES	55,972
EQUITY RESIDENTIAL	21,624
ERIE INDEMNITY CO	7,318
ERIE INDEMNITY CO	49,437
ESAB CORP	14,003
ESCO TECHNOLOGIES INC	7,468
ESSENT GROUP LTD	31,189
ESSENTIAL PROPERTIES REALTY	40,821
ESSENTIAL PROPERTIES REALTY	111,879
ESSENTIAL UTILITIES INC	69,459
ESSEX PROPERTY TRUST INC	3,998
ESTEE LAUDER COMPANIES CL A	14,597
ESTEE LAUDER COMPANIES CL A	65,735
ESTEE LAUDER COMPANIES CL A	70,558
ETHAN ALLEN INTERIORS INC	6,150
ETSY INC	7,493
ETSY INC	11,232
EURO WAX CNTR INC	95,514
EURONET WORLDWIDE, INC. COMM	14,458
EVENTBRITE INC	155,958
EVERCORE PARTNERS INC	10,324
EVEREST RE GROUP LTD	2,713
EVERGY INC	14,407
EVERSOURCE ENERGY	21,904
EVERTEC INC	19,091
EW SCRIPPS CO	16,031
EXELIXIS INC	93,941
EXELON CORP	62,340
EXLSERVICE HOLDINGS	48,328

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Domestic & International Equities

Description	Shares / Units
EXP WORLD HOLDINGS INC COMMO	21,300
EXPEDIA INC	8,200
EXPEDIA INC	128,830
EXPEDIA INC	1
EXPEDITORS INTL WASH INC	9,104
EXPONENT INC	15,993
EXTRA SPACE STORAGE INC	13,233
EXTREME NETWORKS INC	36,500
EXXON MOBIL CORP	248,938
EZCORP INC	15,480
F.N.B. CORP	109,148
F5 NETWORKS INC	3,687
FABRINET	10,635
FABRINET	13,139
FACEBOOK INC	137,952
FACEBOOK INC	118,679
FACEBOOK INC	72,887
FACEBOOK INC	42,041
FACTSET RESEARCH SYSTEMS INC	2,471
FAIR ISAAC CORP	1,608
FASTENAL CO	35,872
FB FINANCIAL CORPORATION	10,174
FEDERAL REALTY INVESTMENT TR	4,602
FEDERAL SIGNAL CORP	17,088
FEDERATED INVESTORS INC CL B	25,976
FEDEX CORP	14,405
FEDEX CORP	76,370
FIDELITY NATIONAL FINANCIAL	72,900
FIDELITY NATIONAL INFORMATIO	37,048
FIDELITY NATIONAL INFORMATIO	315,784
FIFTH THIRD BANCORP	42,755
FIFTH THIRD BANCORP	605,000
FIRST AMERICAN FINANCIAL COR	30,120
FIRST BANCORP	10,309
FIRST BANCORP	54,233
FIRST BUSEY CORP	72,243

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Domestic & International Equities

Description	Shares / Units
FIRST COMMONWEALTH FINL GROU	27,206
FIRST FINANCIAL BANCORP	27,358
FIRST FINANCIAL BANKSHARES I	39,752
FIRST HAWAIIAN INC	37,100
FIRST HORIZON NATIONAL CORP	154,747
FIRST INDUSTRIAL REALTY TRUS	38,308
FIRST SOLAR INC	1,109
FIRST SOLAR INC	6,673
FIRSTCASH HOLDINGS INC	11,476
FIRSTENERGY CORP	32,378
FISERVE INC	37,624
FISERVE INC	153,800
FIVE BELOW INC	15,882
FLEXTRONICS INTERNATIONAL SN	138,220
FLOOR & DECOR HOLDINGS	31,900
FLOWERS FOODS INC	60,009
FLOWSERVE CORP	36,771
FLUOR CORP	51,215
FLUOR CORP	74,770
FMC CORP	7,812
FMC CORP	25,315
FOOT LOCKER INC	24,436
FORD MOTOR	244,520
FORMFACTOR INC	21,800
FORMFACTOR INC	17,192
FORTINET INC	39,969
FORTIVE CORP	21,951
FORTREA HOLDINGS INC	26,286
FORTUNE BRANDS INNOVATIONS I	37,139
FORWARD AIR CORP	7,799
FOUR CORNERS PROPERTY TRUST	23,567
FOX CORP	8,275
FOX CORP	15,011
FOX CORP	628,720
FOX FACTORY HOLDING CORP	12,686
FRANKLIN BSP REALTY TRUST IN	24,226

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

Description	Shares / Units
FRANKLIN ELECTRIC CO INC	11,232
FRANKLIN RESOURCES INC	18,333
FREEMPORT-MCMORAN INC.	89,821
FRESH DEL MONTE PRODUCE INC	8,500
FRONTDOOR INC COMMON STOCK	23,531
FRONTIER COMMUNICATIONS CORP	1
FRONTIER COMMUNICATIONS PARE	64,829
FRONTLINE PLC COMMON STOCK	138,610
FT WASH FOCUSED EQTY SECURIT	315,716,411
FTAI AVIATION LTD	55,179
FTI CONSULTING INC	10,003
FUJITSU LIMITED	592,760
FUJITSU LIMITED	114,740
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	9,599
GARTNER INC CL A	4,870
GATX CORP	10,662
GCI LIBERTY INC	1
GE HEALTHCARE INC	25,459
GE HEALTHCARE INC	213,200
GEEN DOT CORP	15,100
GENERAC HOLDINGS INC	900
GENERAC HOLDINGS INC	3,852
GENERAL DYNAMICS CORP	14,215
GENERAL DYNAMICS CORP	31,157
GENERAL ELECTRIC CO	68,125
GENERAL MILLS INC	35,641
GENERAL MTRS CO	72,389
GENPACT LTD	49,467
GENTEX CORP	68,013
GENTHERM INC	9,577

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Domestic & International Equities

Description	Shares / Units
GENUINE PARTS	8,790
GENWORTH FINANCIAL INC CL A	145,367
GEO GROUP INC	34,550
GERON CORP	305,347
GETTY REALTY CORP	12,304
GETTY REALTY CORP	38,745
GIBRALTAR INDUSTRIES INC	9,208
G-III APPAREL GROUP LTD	13,794
GILDAN ACTIVEWEAR INC	103,520
GILEAD SCIENCES INC	78,089
GINKGO BIOWORKS HOLDINGS INC	722,210
GLACIER BANCORP INC	33,992
GLAUKOS CORP	13,755
GLENCORE PLC	911,700
GLOBAL NET LEASE INC	56,151
GLOBAL PAYMENTS INC	16,303
GLOBE LIFE INC	5,370
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	20,463
GOODYEAR TIRE	127,610
GOODYEAR TIRE & RUBBER	86,548
GOOSEHEAD INSURANCE INC COMM	5,800
GRACO INC	48,993
GRAHAM HOLDINGS CO	1,130
GRAINGER (W W) INC	2,873
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

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

Description	Shares / Units
GRID DYN HLDGS INC	79,300
GRIFFON CORP	12,642
GROCERY OUTLET HOLDING CORP	26,733
GROUP 1 AUTOMOTIVE INC	4,105
GUARDANT HEALTH INC	128,721
GUESS INC	10,591
GUIDEWIRE SOFTWARE	12,666
GULFPORT ENERGY CORP	8,961
GXO LOGISTICS INC	34,429
H B FULLER CO	15,603
HAEMONETICS CORP	36,420
HAEMONETICS CORP/MASS	15,418
HAIN CELESTIAL GROUP INC	26,700
HALLIBURTON CO	55,934
HALOZYME THERAPEUTICS INC	39,147
HAMILTON LANE INC	14,736
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	18,693
HASBRO INC	8,198
HASHICORP INC COMMON STOCK	120,829
HAVERTY FURNITURE INC	3,914
HAWKINS INC	5,400
HAYNES INTL INC	3,500
HAYWARD HLDGS INC	35,900
HAYWARD HOLDINGS INC COMMON	535,003
HCA HOLDINGS INC	12,416
HCA HOLDINGS INC	89,800
HCI GROUP INC	1,800

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Domestic & International Equities

Description	Shares / Units
HCI GROUP INC	7,252
HDFC BANK LTD	176,420
HEALTHCARE REALTY TRUST INC	110,469
HEALTHCARE SERVICES GROUP	22,900
HEALTHEQUITY INC	20,862
HEALTHEQUITY INV	24,591
HEALTHPEAK PROPERTIES INC	2,756
HEALTHPEAK PROPERTIES INC	44,350
HEALTHSTREAM INC	5,441
HEARTLAND EXPRESS INC	12,812
HEIDELBERGCEMENT AG	173,770
HEIDRICK & STRUGGLES INTL	5,790
HELEN OF TROY LTD	7,399
HELEN OF TROY LTD	13,003
HELIX ENERGY SOLUTIONS GROUP	45,431
HELMERICH & PAYNE	30,550
HELMERICH & PAYNE	36,641
HENRY SCHEIN INC	8,136
HERC HOLDINGS INC	4,413
HERITAGE FINANCIAL CORP	10,173
HERSHEY CO	9,404
HERTZ GLOBAL HOLDINGS INC. C	46,968
HESS CORP	17,273
HEWLETT PACKARD ENTERPRISE C	81,394
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	228,978
HILLTOP HOLDINGS INC	13,258
HILTON GRAND VACATIONS INC	24,474
HILTON WORLDWIDE HLDGS INC	15,809
HITACHI LIMITED	131,700
HNI CORP	11,300
HOLOGIC INC	14,715

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Domestic & International Equities

Description	Shares / Units
HOME BANCSHARES INC	58,069
HOME DEPOT INC	62,414
HOME DEPOT INC	55,620
HOME DEPOT INC	50,260
HONEYWELL INTERNATIONAL INC	41,289
HOPE BANCORP INC	34,877
HORACE MANN EDUCATORS	12,112
HORMEL FOODS CORP	18,175
HOST HOTELS & RESORTS INC	44,234
HOULIHAN LOKEY INC. CL A	16,100
HOWMET AEROSPACE INC	24,497
HP INC	54,600
HUB GROUP INC CL A	19,740
HUBBELL INC	3,357
HUDSON PACIFIC PROPERTIES IN	35,500
HUMANA INC	7,658
HUNT (JB) TRANSPORT SERVICES	5,106
HUNTINGTON BANCSHARES	90,871
HUNTINGTON INGALLS INDS INC	2,584
HYATT HOTELS CORP	12,200
IAC INC COMMON STOCK	229,392
ICHOR HOLDINGS LTD	8,000
ICON PLC	31,300
ICU MEDIAL INC	5,993
IDACORP INC	14,723
IDACORP INC	24,493
IDEX CORP	4,735
IDEXX LABORATORIES INC	5,217
IDEXX LABORATORIES INC	19,374
ILLINOIS TOOL WORKS	17,053
ILLINOIS TOOL WORKS	36,861
ILLUMINA INC	9,975
INARI MEDICAL INC	15,266
INCYTE CORP	11,670
INDEPENDENCE REALTY TRUST	69,734
INDEPENDENCE REALTY TRUST	4,280

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Domestic & International Equities

Description	Shares / Units
INDEPENDENT BANK CORP	13,260
INDEPENDENT BANK GROUP INC	10,400
ING GROUP N V ADR	1,465,070
ING GROUP N V ADR	230,640
INGERSOLL-RAND INC	25,341
INGERSOLL-RAND INC	194,239
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	11,557
INSPERITY INC	10,933
INSPIRE MD SYS INC	5,856
INSPIRE MED SYS INC	29,147
INSTALLED BUILDING PRODUCTS	6,441
INSTEEL INDUSTRIES INC	6,008
INSULET CORP	4,385
INSULET CORP	24,636
INTAPP INC	27,409
INTEGER HLDGS CORP	9,375
INTEGRA LIFESCIENCES HLDGS C	21,279
INTEL CORP	265,530
INTEL CORP	212,866
INTER PARFUMS INC	5,161
INTERACTIVE BROKERS GROUP IN	29,833
INTERCONTINENTAL EXCHANGE, I	35,893
INTERDIGITAL INC	8,800
INTERFACE INC	16,985
INTERNATIONAL BANCSHARES COR	16,130
INTERNATIONAL BANCSHARES COR	25,356
INTERNATIONAL BUSINESS MACHI	57,447
INTERNATIONAL BUSINESS MACHI	137,300
INTERNATIONAL FLAVORS/FRAG	16,024
INTERNATIONAL FLAVORS/FRAG	143,709

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Domestic & International Equities

Description	Shares / Units
INTERNATIONAL PAPER	21,721
INTERPUBLIC GROUP COS INC	24,022
INTESA SANPAOLO S P A	179,490
INTRA-CELLULAR THERA	10,298
INTUIT INC	17,547
INTUIT INC	16,310
INTUITIVE SURGICAL INC	22,072
INVESCO LTD	28,176
INVITATION HOMES INC. COMMON	34,094
IONIS PHARM INC	24,083
IPH PHOTONICS CORP	9,802
IQVIA HOLDINGS INC	11,433
IRIDIUM COMMUNICATIONS INC	36,652
IRON MOUNTAIN INC	18,288
IRONWOOD PHARMACEUTICALS INC	39,600
ITAU UNIBANCO HLDG SA	2,917,740
ITOCHU CORP	339,070
ITRON INC	13,055
ITT INC	24,204
J & J SNACK FOODS CORP	4,324
JABIL CIRCUIT INC	2,015
JABIL CIRCUIT INC	7,981
JABIL CIRCUIT INC	146,460
JABIL CIRCUIT INC	161,700
JACK HENRY & ASSOCIATES INC	4,570
JACK IN THE BOX INC	6,071
JACKSON FINANCIAL INC COMMON	22,800
JACOBS SOLUTIONS INC	7,881
JACOBS SOLUTIONS INC	202,700
JAMF HOLDING CORP	65,560
JANUS HENDERSON GROUP PLC	40,661
JAZZ PHARMACEUTICALS PLC	18,470
JAZZ PHARMACEUTICALS PLC	140,700
JBG SMITH PROPERTIES	34,600
JD COM INC	369,100
JEFFERIES FINL GROUP INC	55,120

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Domestic & International Equities

Description	Shares / Units
JETBLUE AIRWAYS CORP	97,082
JOHN B SANFILIPPO & SON INC	2,510
JOHN BEAN TECHNOLOGIES CORP	9,215
JOHN BEAN TECHNOLOGIES CORP	80,569
JOHN BEAN TECHNOLOGIES CORP	18,167
JOHNSON & JOHNSON	150,963
JOHNSON CTLS INTL PLC	42,670
JONES LANG LASALLE INC	13,995
JP MORGAN CHASE & CO	181,331
JP MORGAN CHASE & CO	144,600
JP MORGAN CHASE & CO	120,187
JUNIPER NETWORKS INC	20,182
KAISER ALUMINUM CORP	4,431
KAMAN CORP	7,993
KAR AUCTION SERVICES INC	34,200
KB FINANCIAL GROUP INC	370,030
KB HOME	25,262
KBR INC	39,561
KBR INC	26,666
KELLOGG CO	16,521
KELLY SERVICES INC CL A	10,002
KEMPER CORP	18,290
KEMPER CORPORATION	19,365
KENNAMETAL INC	24,500
KENNEDY-WILSON HOLDINGS	38,600
KENVUE INC	108,148
KEURIG DR PEPPER INC	60,292
KEYCORP	58,799
KEYSIGHT TECHNOLOGIES INC	10,920
KEYSIGHT TECHNOLOGIES INC	27,599
KILROY REALTY CORP	31,515
KIMBERLY CLARK CORP	21,139
KIMCO REALTY CORP	41,780
KINDER MORGAN INC	121,200
KINSALE CAPITAL GROUP INC	6,190
KIRBY CORP	18,333

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

Description	Shares / Units
KITE REALTY GROUP TRUST	63,674
KKR REAL ESTATE FINANCE TRUS	16,774
KLA-TENCOR CORP	8,483
KLA-TENCOR CORP	34,200
KLA-TENCOR CORP	51,300
KLA-TENCOR CORP	16,283
KNIFE RIVER CORP	15,173
KNIGHT-SWIFT TRANSPORTATION	46,713
KNOWLES CORP	24,510
KOHL'S CORP	36,441
KOMATSU LTD	866,860
KONINKLIJKE AHOLD DELHAIZE N	609,970
KONINKLIJKE AHOLD DELHAIZE N	111,760
KONTOOR BRANDS INC	14,200
KOPPERS HOLDINGS INC	6,029
KORN/FERRY INTERNATIONAL	15,368
KRAFT HEINZ CO	49,989
KROGER CO	41,457
KROGER CO	404,810
KT CORP	255,760
KULICKE & SOFFA INDUSTRIES	17,559
KYMERA THERA INC	25,917
KYNDRYL HOLDINGS	62,535
KYVERNA THERA INC	12,614
L3HARRIS TECHNOLOGIES INC	11,887
LABORATORY CORP OF AMERICA H	5,324
LAKELAND FINANCIAL CORP	7,200
LAM RESEARCH CORP	8,213
LAMAR ADVERTISING CO A	25,354
LAMB WESTON HOLDINGS INC	9,053
LANCASTER COLONY	10,729
LANCASTER COLONY CORP	6,093
LANDSTAR SYSTEM INC	10,482
LANTHEUS HOLDINGS INC	19,676
LAREDO PETROLEUM INC	4,934
LAS VEGAS SANDS CORP	22,021

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Domestic & International Equities

Description	Shares / Units
LATTICE SEMICONDUCTOR CORP	39,921
LA-Z-BOY INC	13,446
LCI INDS	7,100
LEAR CORP	16,929
LEGGETT AND PLATT INC	39,664
LEIDOS HLDGS INC	8,628
LEMAITRE VASCULAR INC	5,568
LEMONADE INC	89,216
LENNAR CORP CL A	15,524
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	50,013
LILLY (ELI) & CO	15,786
LILLY (ELI) & CO	28,178
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	4,757
LIVANOVA PLC	16,476
LIVE NATION INC	8,904
LIVERAMP HOLDINGS INC	17,801
LKQ CORP	16,790
LOCKHEED MARTIN	13,486
LOEW'S CORP	11,421
LOGITECH INTL S A	33,770
LOUISIANA PACIFIC	22,331
LOUISIANA PACIFIC	25,081
LOWE'S COS	36,074

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Domestic & International Equities

Description	Shares / Units
LOWE'S COS	87,790
LTC PROPERTIES INC	11,237
LULULEMON ATHLETICA	7,217
LULULEMON ATHLETICA	13,180
LUMEN TECHNOLOGIES INC	190,210
LUMENTUM HLDGS INC	20,939
LYFT INC	665,718
LYONDELLBASELL INDUSTRIES NV	16,028
LYONDELLBASELL INDUSTRIES NV	199,720
M & T BANK CORP	10,439
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 CORP	2,400
MAGNOLIA OIL GAS	60,897
MANHATTAN ASSOCIATES INC	18,394
MANPOWER INC	15,609
MARATHON OIL CORP	36,648
MARATHON OIL CORP	771,530
MARATHON PETROLEUM CORP	23,093
MARCUS & MILLICHAP INC	7,270
MARCUS CORP	7,091
MARINEMAX INC	7,000
MARKETAXESS HOLDINGS INC	2,465
MARRIOTT INTERNATIONAL CL A	15,464
MARRIOTT INTERNATIONAL CL A	43,475
MARRIOTT VACATIONS WORLDWIDE	11,682
MARSH & MCLENNAN	30,825
MARSH & MCLENNAN	105,879
MARTEN TRANSPORT LTD	16,639
MARTIN MARIETTA MATERIALS	3,878
MARTIN MARIETTA MATERIALS	15,173

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Domestic & International Equities

Description	Shares / Units
MARUBENI CORP	124,000
MARUBENI CORP	18,720
MASCO CORP	13,784
MASCO CORP	287,600
MASIMO CORP	14,130
MASTEC INC	18,124
MASTERBRAND INC	35,900
MASTERBRAND INC	127,948
MASTERCARD INC	51,669
MASTERCARD INC	55,759
MASTERCARD INC	39,389
MATADOR RESOURCES CO	32,957
MATADOR RESOURCES CO	22,598
MATCH GROUP INC COMMON STOCK	17,043
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	15,811
MCDONALD'S CORP	45,509
MCDONALD'S CORP	31,408
MCKESSON CORP	8,242
MCKESSON CORP	39,150
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	83,405
MERCER INTERNATIONAL INC	13,300
MERCK & CO INC NEW	158,798
MERCK & CO INC NEW	181,500
MERCK & CO INC NEW	109,299
MERCURY COMPUTER SYSTEMS	17,600

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Domestic & International Equities

Description	Shares / Units
MERCURY GENERAL CORP	7,280
MERIT MEDICAL SYSTEMS INC	16,396
MERITAGE HOMES CORP	10,832
MESA LABORATORIES INC	1,436
META FINANCIAL GROUP INC	8,372
METHODE ELECTRONICS INC	10,996
METLIFE INC	38,505
METTLER-TOLEDO INTERNATIONAL	1,411
MGE ENERGY INC. COMMON STOCK	6,227
MGIC INVESTMENT CORP	85,619
MGIC INVESTMENT CORP	99,383
MGM RESORTS INTERNATIONAL	17,128
MGP INGREDIENTS INC	4,437
MICROCHIP TECHNOLOGY INC	33,901
MICRON TECHNOLOGY	69,332
MICRON TECHNOLOGY	177,931
MICROSOFT	466,393
MICROSOFT	297,521
MICROSOFT	142,370
MICROSOFT	168,425
MICROSTRATEGY INC	649
MID AMERICA APT COMMUNITIES	7,299
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	2,342,140
MKS INSTRUMENTS INC	16,005
MKS INSTRUMENTS INC	10,047
MODERNA INC	20,739
MODERNA INC	89,248
MODERNA INC	130,824
MODIVCARE INC	3,455
MOELIS & CO. CL A	19,300

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Domestic & International Equities

Description	Shares / Units
MOHAWK INDUSTRIES INC	3,316
MOLINA HEALTHCARE INC	3,610
MOLSON COORS BREWING CO CL B	11,596
MONARCH CASINO & RESORT INC	3,553
MONDELEZ INTERNATIONAL INC	84,468
MONDELEZ INTERNATIONAL INC	244,284
MONOLITHIC POWER SYSTEMS INC	2,995
MONRO MUFFLER BRAKE INC	8,785
MONSTER BEVERAGE CORP	46,347
MONSTER BEVERAGE CORP	238,796
MONSTER BEVERAGE CORP	151,644
MOODY'S CORP	9,865
MOOG INC CL A	8,344
MORGAN STANLEY	78,536
MORGAN STANLEY	245,740
MORGAN STANLEY	133,692
MORNINGSTAR INC	7,500
MORPHIC HOLDING INC	17,167
MOSIAC CO	20,479
MOTOROLA SOLUTIONS INC	10,413
MOVADO GROUP INC	4,362
MP MATERIALS CORP COMMON STO	43,917
MR. COOPER GROUP INC	20,685
MSA SAFETY INC	10,386
MSA SAFETY INC	30,918
MSC INDUSTRIAL DIRECT CO A	14,450
MSCI INC	4,961
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

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Domestic & International Equities

Description	Shares / Units
NASDAQ INC	22,137
NASPERS LIMITED	499,790
NATIONAL BANK HOLDININGS COR	8,912
NATIONAL BEVERAGE CORP	6,600
NATIONAL FUEL GAS CO	27,419
NATIONAL HEALTHCARE CORPORAT	4,000
NATIONAL PRESTO INDUSTRIES	1,790
NATIONAL RETAIL PROPERTIES I	52,168
NATIONAL STORAGE AFFILIATES	25,664
NATIONAL VISION HOLDINGS INC	22,795
NATWEST GROUP PLC	1,815,300
NATWEST GROUP PLC	583,371
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	12,910
NETAPP INC	218,440
NETEASE INC	181,700
NETFLIX INC	27,141
NETFLIX INC	22,811
NETFLIX INC	28,940
NETSCOUT SYSTEMS INC	19,100
NETSTREIT CORP	134,914
NEUROCRINE BIOSCIENCES INC	27,898
NEW JERSEY RESOURCES CORP	29,643
NEW LINDE PLC	30,446
NEW LINDE PLC	16,618
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	72,421

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Domestic & International Equities

Description	Shares / Units
NEWS CORP	7,202
NEWS CORP NEW	23,872
NEXPOINT RESIDENTIAL TRUST I	6,300
NEXSTAR MEDIA GROUP INC COMM	10,413
NEXTERA ENERGY INC	128,420
NEXTRACKER INC	32,369
NIKE INC CL B	76,474
NIKE INC CL B	81,626
NIKE INC CL B	58,511
NIPPON TELEGRAPH & TELEPHONE	612,460
NISOURCE INC	25,901
NMI HOLDINGS INC	24,537
NORDSON CORP	3,411
NORDSON CORP	33,256
NORDSTROM	34,448
NORDSTROM INC	66,371
NORFOLK SOUTHERN CORP	14,170
NORTHERN OIL AND GAS INC MN	1,300
NORTHERN OIL AND GAS, INC. C	26,400
NORTHERN TRUST CORP	12,882
NORTHFIELD BANCORP INC	12,357
NORTHROP GRUMMAN CORP	8,831
NORTHWEST BANCSHARES INC	35,960
NORTHWEST NATURAL HOLDING CO	10,046
NORTHWESTERN CORP	17,364
NORTONLIFELOCK INC	35,177
NORWEGIAN CRUISE LINE HLDGS	26,590
NOV INC	120,606
NOVANTA INC COMMON STOCK	10,404
NOVARTIS AG	172,800
NOW INC	32,083
NRG ENERGY INC	14,185
NU SKIN ENTERPRISES INC A	14,605
NUCOR CORP	15,415
NUTRIEN LTD	63,950
NUVALENT INC	2,924

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Domestic & International Equities

Description	Shares / Units
NV5 GLOBAL IN COMMON STOCK	3,400
NVENT ELECTRIC PLC	47,708
NVIDIA CORP	155,165
NVIDIA CORP	106,878
NVIDIA CORP	57,432
NVIDIA CORP	36,463
NVR INC	207
NVR INC	3,640
NXP SEMICONDUCTORS NV	16,189
NXP SEMICONDUCTORS NV	87,550
NXP SEMICONDUCTORS NV	129,100
OCCIDENTAL PETROLEUM	41,294
OCEANEERING INTERNATIONAL IN	26,407
ODDITY TECH LTD	56,931
OFFICE PROPERTIES INCOME TRU	0
OFG BANCORP	12,500
OGE ENERGY CORP	58,108
O-I GLASS INC	44,989
OLD DOMINION FREIGHT LINE	11,206
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
OMNIAB INC	1,202
OMNIAB INC	1,752
OMNICELL INC	13,828
OMNICOM GROUP	12,426
ON SEMICONDUCTOR	26,846
ON SEMICONDUCTOR	225,419
ON SEMICONDUCTOR	246,470
ON SEMICONDUCTOR	132,720
ONE GAS INC	16,337
ONEOK INC	34,678
ONEOK INC	245,200

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Domestic & International Equities

Description	Shares / Units
ONTO INNOVATION INC	13,400
ONTO INNOVATION INC	9,956
OPTION CARE HEALTH INC	279,400
OPTION CARE HEALTH INC COMMO	45,579
OPTION CARE HLTH INC	14,419
OPTION CARE HLTH INC	30,700
ORACLE CORP	99,828
ORACLE CORP	190,400
ORASURE TECHNOLOGIES INC	13,874
O'REILLY AUTOMOTIVE INC	3,713
O'REILLY AUTOMOTIVE INC	19,930
ORGANON & CO	70,900
ORIX CORP	175,640
ORMAT TECHNOLOGIES INC. COMM	14,987
OSHKOSH CORP	19,084
OSI SYSTEMS INC	4,512
OTIS WORLDWIDE CORP	25,405
OTTER TAIL CORPORATION COMMO	12,100
OUTFRONT MEDIA INC	42,161
OVINTIV INC	71,129
OWENS & MINOR HOLDINGS	22,600
OWENS CORNING NEW	27,064
OXFORD INDUSTRIES INC	4,317
P G & E CORP	133,690
P G & E CORP	371,031
PACCAR INC	32,831
PACCAR INC	199,040
PACIFIC PREMIER BANCORP INC	26,734
PACIRA BIOSCIENCES INC	13,235
PACKAGING CORP OF AMERICA	5,579
PALO ALTO NETWORKS INC	19,781
PALO ALTO NETWORKS INC	19,464
PALOMAR HOLDINGSINC	7,284
PAPA JOHNS INTERNATIONAL INC	9,596
PAR PACIFIC HOLDINGS INC	15,958
PARK HOTELS RESORTS INC	63,154

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

Description	Shares / Units
PARK NATIONAL CORPORATION	4,100
PARKER HANNIFIN	8,046
PARKER HANNIFIN	33,697
PARKER HANNIFIN	41,870
PARKER HANNIFIN	61,900
PARKER HANNIFIN	19,260
PARSLEY ENERGY INC	0
PATRICK INDUSTRIES INC	6,925
PATRICK INDUSTRIES INC	7,793
PATTERSON COS INC	26,536
PATTERSON-UTI ENERGY INC	99,880
PAYCHEX INC	20,069
PAYCOM SOFTWARE INC	3,000
PAYLOCITY HOLDING CORP	11,912
PAYONEER GLOBAL INC. COMMON	57,184
PAYPAL HLDGS INC	66,841
PBF ENERGY INC	36,915
PBF ENERGY INC	2,517
PC CONNECTION INC	3,000
PDF SOLUTIONS INC	8,508
PEABODY ENERGY CORP. COMMON	38,000
PEBBLEBROOK HOTEL TRUST	1
PEBBLEBROOK HOTEL TRUST	38,400
PEBBLEBROOK HOTEL TRUST	87,000
PENN NATIONAL GAMING INC	47,834
PENNANT GROUP INC	1
PENNYMAC MORTGAGE INVESTMENT	27,800
PENSKE AUTOMOTIVE GROUP INC	6,681
PENTAIR PLC	10,365
PENTAIR PLC	63,700
PENUMBRA INC	11,111
PENUMBRA INC	13,710
PEPSICO INC	86,211
PERDOCEO EDUCATION CORP	19,644
PERFICIENT INC	9,996
PERFORMANCE FOOD GROUP CO	43,943

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Domestic & International Equities

Description	Shares / Units
PERKINELMER INC	7,741
PERMIAN RESOURCES CORP	112,900
PERRIGO CO PLC	41,354
PETROLEO BRASILEIRO S A BR	1,216,360
PETROLEO BRASILEIRO S A BR	195,640
PFIZER INC	354,464
PHIBRO ANIMAL HEALTH CORP	4,972
PHILIP MORRIS INTL INC	97,432
PHILIP MORRIS INTL INC	192,195
PHILLIPS 66	27,003
PHILLIPS 66	189,540
PHILLIPS 66	37,566
PHILLIPS EDISON & CO	60,269
PHILLIPS EDISON & CO INC	34,100
PHINIA INC	15,616
PHOTRONICS INC	17,832
PILGRIMS PRIDE CORP NEW	13,811
PINNACLE FINANCIAL PARTNERS	21,778
PINNACLE WEST CAPITAL	7,110
PINTEREST INC CL A	207,068
PIONEER NATURAL RESOURCES CO	14,638
PIPER JAFFRAY COS	3,922
PITNEY BOWES INC	48,627
PJT PARTNERS INC. COMMON STO	6,700
PLANET FITNESS INC	24,829
PLEXUS CORP	8,169
PNC FINANCIAL SERVICES GROUP	24,948
PNM RESOURCES INC	26,283
POLARIS INDUSTRIES INC	17,077
POOL CORP	2,516
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	20,837

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Domestic & International Equities

Description	Shares / Units
POWERSCHOOL HLDGS	53,067
PPG INDUSTRIES INC	14,787
PPG INDUSTRIES INC	17,921
PPL CORP	46,292
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	14,022
PRICESMART INC	7,246
PRIMERICA INC	10,715
PRINCIPAL FINANCIAL GROUP	13,770
PRIVIA HEALTH GROUP INC. COM	26,900
PROASSURANCE CORP	14,335
PROCTER & GAMBLE	147,717
PROCTER & GAMBLE	109,623
PROG HOLDINGS INC	14,513
PROGRESS SOFTWARE CORP	12,657
PROGRESSIVE CORP OHIO	36,685
PROGRESSIVE CORP OHIO	87,000
PROGRESSIVE CORP OHIO	65,856
PROGYNY INC	22,569
PROLOGIS INC	57,852
PROLOGIS INC	76,398
PROPETRO HOLDING CORP	22,500
PROSPERITY BANCSHARES INC	27,096
PROTHENA CORP PLC	14,039
PROTO LABS INC	7,559
PROVIDENT FINANCIAL SERVICES	20,681
PRUDENTIAL FINANCIAL GROUP	22,654
PRYSMIAN S.P.A.	352,000
PTC INC	7,551
PUBLIC SERVICE ENTERPRISE IN	31,254
PUBLIC STORAGE INC	9,926
PULTE GROUP	13,319
PURE STORAGE INC CL A	87,700

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Domestic & International Equities

Description	Shares / Units
PVH CORP	17,935
PVH CORP	13,116
QORVO INC	6,045
QUAKER CHEMICAL CORP	3,740
QUALCOMM INC	70,026
QUALCOMM INC	137,220
QUALCOMM INC	188,400
QUALYS INC	9,645
QUANEX BLDG PRODS CORP	9,569
QUANTA SERVICES INC	9,113
QUEST DIAGNOSTICS INC	6,955
QUIDELORTHO CORP	16,620
QUIDELORTHO CORP	10,766
QUINSTREET INC	16,100
R1 RCM INC	60,710
RADIAN GROUP INC	46,428
RADNET INC	14,116
RADNET INC	42,852
RALPH LAUREN CORP	2,451
RAMBUS INC	33,200
RAMBUS INC	23,009
RANDSTAD NV	110,090
RANGE RESOURCES CORP	70,813
RAYMOND JAMES FINANCIAL INC	11,802
RAYONIER INC	45,137
RAYTHEON TECHNOLOGIES CORP	83,079
RAYTHEON TECHNOLOGIES CORP	95,332
RBC BEARINGS INC COMMON STOC	8,000
READY CAPITAL CORP	46,874
REALOGY HOLDINGS CORP	32,800
REALTY INCOME CORP	52,145
RECURSION PHARMACEUTICALS IN	158,107
REDWOOD TRUST INC	31,500
REGAL BELOIT CORP	19,201
REGAL BELOIT CORP	51,592
REGENCY CENTERS CORP	10,300

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Domestic & International Equities

Description	Shares / Units
REGENERON PHARMACEUTICALS IN	6,624
REGENERON PHARMACEUTICALS IN	7,673
REGENXBIO INC	10,876
REGIONS FINANCIAL CORP	57,953
REINSURANCE GROUP OF AMERICA	19,184
RELIANCE STEEL & ALUMINUM	17,392
REMITLY GLOBAL INC	50,320
RENAISSANCERE HOLDINGS LTD	14,569
RENASANT CORP	15,500
RENT A CENTER INC	15,325
REPLIGEN CORP	15,037
REPSOL YPF SA SP A	1,372,240
REPSOL YPF SA SP A	220,250
REPUBLIC SERVICES INC	12,827
RESIDEO TECHNOLOGIES INC	42,040
RESMED INC	9,223
RESOURCES CONNECTION INC	9,180
RETAIL OPPORTUNITY INVESTMEN	36,034
REVOLUTION MEDICINES INC	37,377
REX AMERICAN RESOURCES CORP	5,019
REXFORD INDUSTRIAL REALTY IN	63,068
RH	4,746
RIO TINTO ADR	296,220
RIO TINTO ADR	300,960
RIVIAN AUTOMOTIVE INC	427,700
RIVIAN AUTOMOTIVE INC COMMON	63,448
RLI CORP	11,798
ROADRUNNER TRANSN SYS INC	164
ROBERT HALF INTL INC	6,515
ROBLOX CORPORATION CL A	166,781
ROCKWELL AUTOMATION INC	7,182
ROGERS CORP	5,402
ROIVANT SCIENCES LTD COMMON	37,800
ROKU INC	69,090
ROLLINS INC	15,971
ROPER TECHNOLOGIES INC	6,710

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Domestic & International Equities

Description	Shares / Units
ROSS STORES INC	21,150
ROSS STORES INC	94,177
ROYAL CARIBBEAN CRUISES LTD	14,757
ROYAL DUTCH SHELL PLC ADR	363,790
ROYAL DUTCH SHELL PLC ADR	372,380
ROYAL GOLD INC	19,174
RPC INC	24,063
RPM INTERNATIONAL INC	37,460
RUSH ENTERPRISES CL A	18,400
RUSH ENTERPRISES INC	52,941
RXO INC	34,300
RYDER SYSTEM	14,241
RYMAN HOSPITALITY PPTYS INC	18,300
S&P GLOBAL INC	20,124
S&P GLOBAL INC	34,190
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
SAIA INC	7,476
SALESFORCE.COM	60,786
SALESFORCE.COM	74,798
SALESFORCE.COM	25,624
SALESFORCE.COM	42,173
SALLY BEAUTY HLDG	31,913
SAMSARA INC COMMON STOCK	123,497
SANA BIOTECHNOLOGY INC	87,870
SANMINA CORP	16,688
SANOFI AVENTIS	309,960
SAUL CENTERS INC	3,438
SBA COMMUNICATIONS CORP NEW	6,755
SCANSOURCE INC	7,142
SCHLUMBERGER LTD	89,575
SCHLUMBERGER LTD	298,500
SCHLUMBERGER LTD	193,500

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Domestic & International Equities

Description	Shares / Units
SCHLUMBERGER LTD	71,136
SCHOLASTIC CORP	7,798
SCHRODINGER INC. COMMON STOC	17,800
SCHWAB (CHARLES) CORP	93,338
SCHWAB (CHARLES) CORP	136,040
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	12,211
SEALED AIR CORP	43,300
SEI INVESTMENTS CO	29,800
SELECT MEDICAL HLDGS CORP	31,060
SELECTIVE INS GRP	15,874
SELECTIVE INSURANCE GROUP	17,486
SEMPRA ENERGY	39,409
SEMPRA ENERGY	90,180
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	12,867
SERVICENOW INC	25,731
SERVICENOW INC	12,484
SERVISFIRST BANCSHARES INC	14,121
SHAKE SHACK INC	11,199
SHARKNINJA INC	34,020
SHENANDOAH TELECOMMUNICATION	14,447
SHERWIN WILLIAMS	14,793
SHERWIN WILLIAMS	27,316
SHIONOGI & CO LTD	1,132,260
SHOCKWAVE MEDICAL INC	10,542
SHOE CARNIVAL INC	5,600
SHOPIFY INC	304,162

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Domestic & International Equities

Description	Shares / Units
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 GROUP INC	20,397
SIMPSON MANUFACTURING CO INC	12,145
SIMULATIONS PLUS INC	4,300
SIRIUSPOINT LTD	23,000
SITE CENTERS CORP	51,400
SITIME CORP	4,700
SIX FLAGS ENTERTAINMENT CORP	20,660
SJW GROUP COMMON STOCK	9,600
SK TELECOM CO LTD ADR	156,020
SKECHERS U S A INC CL A	38,548
SKYWEST INC	14,168
SKYWORKS SOLUTIONS INC	10,027
SL GREEN REALTY CORP	20,000
SLM CORP	75,586
SLM CORP	279,089
SLM CORP	114,097
SM ENERGY CO	35,388
SMART GLBL HLDGS INC	25,627
SMART GLOBAL HOLDINGS INC	14,443
SMITH DOUGLAS HOMES	19,009
SMUCKER J M CO	6,638
SMUCKER J M CO	1
SNAP ON INC	3,310
SNOWFLAKE INC	37,120
SOLAREEDGE TECHNOLOGIES INC	17,000
SONIC AUTOMOTIVE INC	5,356
SONOCO PRODUCTS CO	27,942
SONOS INC COMMON STOCK	37,000
SONY CORP JA ADR	134,700
SOTERA HEALTH COMPANY COMMON	30,386
SOUTH STATE CORP	21,635

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Domestic & International Equities

Description	Shares / Units
SOUTH STATE CORP	27,736
SOUTHERN CO	68,393
SOUTHSIDE BANCSHARES INC	8,955
SOUTHWEST AIRLINES	37,403
SOUTHWEST GAS CORP	19,538
SOUTHWESTERN ENERGY CO	319,367
SOUTHWESTERN ENERGY CO	14,270
SOUTHWESTERN ENERGY CO	1,416,587
SPARTANNASH CO	10,413
SPECTRUM BRANDS HOLDINGS INC	1
SPIRE INC	15,652
SPRINKLR INC	36,400
SPROUT SOCIAL INC	16,970
SPROUT SOCIAL INC	65,539
SPROUTS FARMERS MARKET INC	32,207
SPS COMMERCE	10,146
SPS COMMERCE INC	6,024
SPX TECHNOLOGIES INC	12,571
SPX TECHNOLOGIES INC	20,062
SQUARESPACE INC	53,527
STAAR SURGICAL CO	13,600
STAG INDUSTRIAL, INC. COMMON	51,693
STANDARD BK GROUP LTD	1,434,340
STANDARD MOTOR PRODUCTS INC	5,054
STANDEX INTERNATIONAL CORP	3,455
STANLEY BLACK & DECKER	9,634
STARBUCKS CORP	71,034
STARBUCKS CORP	86,630
STARWOOD PROPERTY TRUST, INC	88,804
STATE STREET CORP	18,962
STEEL DYNAMICS INC	9,530
STELLANTIS N.V	149,400
STELLAR BANCORP INC	12,948
STEPAN CO	6,169
STERICYCLE INC	28,269
STERIS PLC	6,197

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Domestic & International Equities

Description	Shares / Units
STEVEN MADDEN	22,421
STEWART INFORMATION SERVICES	8,282
STIFEL FINANCIAL CORP	30,855
STIFEL FINANCIAL CORP	34,018
STONEX GROUP INC	7,446
STRATEGIC ED INC	6,478
STRIDE INC COMMON STOCK	11,742
STRUCTURE THERA INC	13,733
STRYKER CORP	21,214
STURM RUGER & CO INC	5,124
SUMMIT HOTEL PROPERTIES INC	30,877
SUN COUNTRY AIRLINES HOLDING	8,900
SUN LIFE FINL INC	261,860
SUNCOKE ENERGY INC	24,100
SUNCOR ENERGY INC NEW	98,580
SUNPOWER CORP	25,000
SUNRUN INC	63,504
SUNSTONE HOTEL INVESTORS INC	61,275
SUPER MICRO COMPUTER INC	3,200
SUPER MICRO COMPUTER INC	2,052
SUPERNUS PHARMACEUTICALS INC	14,981
SWEETGREEN INC	260,501
SYLVAMO CORPORATION COMMON S	9,536
SYNAPTICS INC	12,144
SYNCHRONY FINL	25,533
SYNCHRONY FINL	506,680
SYNNEX CORP	15,103
SYNOPSYS INC	9,554
SYNOVUS FINANCIAL CORP	42,323
SYNOVUS FINANCIAL CORP	59,129
SYSCO CORP	31,216
T MOBILE US INC	32,735
TAIWAN SEMICONDUCTOR ADR	137,790
TAKE-TWO INTERACTIVE SOFTWARE	9,914
TAKE-TWO INTERACTIVE SOFTWARE	118,244
TALOS ENERGY INC	31,440

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Domestic & International Equities

Description	Shares / Units
TANDEM DIABETES CARE INC	18,900
TANGER FACTORY OUTLET CENTER	30,217
TAPESTRY INC	14,388
TAPESTRY INC	417,400
TARGA RES CORP	13,959
TARGET CORP	28,906
TAYLOR MORRISON HOME CORP	32,386
TE CONNECTIVITY LTD	19,333
TECHTARGET INC	7,849
TEGNA INC	66,816
TELEDYNE TECHNOLOGIES	2,960
TELEFLEX INC	3,056
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	9,571
TEREX CORP	20,747
TESLA INC	173,609
TESLA INC	28,580
TESLA INC	77,834
TETRA TECHNOLOGIES INC	15,291
TEXAS CAPITAL BANCSHARES INC	15,221
TEXAS CAPTL	26,273
TEXAS INSTRUMENTS INC	56,967
TEXAS INSTRUMENTS INC	45,203
TEXAS ROADHOUSE INC	19,415
TEXAS ROADHOUSE INC	5,039
TEXTRON INC	12,295
TEXTRON INC	257,400
THALES SA	456,200
THE CHEFS'S WAREHOUSE INC	9,200
THE COOPER COMPANIES, INC. C	12,459
THE ENSIGN GROUP INC	15,976
THE GREENBRIER COS INC	10,273

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Domestic & International Equities

Description	Shares / Units
THE ODP CORP	12,356
THE SIMPLY GOOD FOODS CO	23,800
THE ST. JOE COMPANY	9,500
THE TRADE DESK	329,135
THERMO ELECTRON CORP	24,196
THERMO ELECTRON CORP	37,161
THERMO ELECTRON CORP	17,649
THOR INDUSTRIES INC	15,748
THRYV HOLDINGS INC COMMON ST	8,863
TIMKEN CO	19,367
TIMKENSTEEL CORP	10,851
TITAN INTERNATIONAL INC	15,017
TIVITY HEALTH INC	1
TJX COS INC	71,523
TJX COS INC	97,280
TKO GROUP HOLDINGS INC	18,329
TOKYO ELECTRON LTD	124,815
TOLL BROTHERS INC	30,858
TOMPKINS FINANCIAL CORP	3,431
TOOTSIE ROLL INDUSTRIES	5,244
TOPBUILD CORP	9,243
TORO CO	30,069
TOTAL SA	307,280
TOTAL SA	334,890
TRACTOR SUPPLY CO	6,773
TRACTOR SUPPLY CO	88,440
TRANE TECHNOLOGIES PLC	14,247
TRANSDIGM GROUP INC	3,488
TRAVEL + LEISURE CO	24,100
TRAVELERS COS INC/THE	14,300
TREEHOUSE FOODS INC	14,567
TREX CO INC	31,937
TRI POINTE HOMES, INC.	28,718
TRIMBLE NAVIGATION LIMITED	15,593
TRINITY INDUSTRIES	23,692
TRIPADVISOR INC	30,437

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Domestic & International Equities

Description	Shares / Units
TRIUMPH BANCORP INC	6,400
TRIUMPH BANCORP INC	17,888
TRIUMPH GROUP INC	18,105
TRUEBLUE INC	10,088
TRUIST FINANCIAL CORP	83,707
TRUPANION INC	10,138
TRUSTCO BANK CORP	5,518
TRUSTMARK CORP	17,698
TTEC HLDGS INC	5,189
TTM TECHNOLOGIES INC	29,537
TWILIO INC	51,858
TWO HARBORS INVESTMENT CORP	24,829
TYLER TECHNOLOGIES INC	2,737
TYSON FOODS INC CL A	17,959
U.S. SILCA HOLDINGS INC	21,880
UBER TECHNOLOGIES INC	147,480
UBER TECHNOLOGIES INC COMMON	127,269
UBS ALL COUNTRY WORLD	5,754,818
UBS COLLECTIVE INVESTMENT TR	3,164,305
UBS GROUP AG	655,250
UDR INC	18,949
UFP INDUSTRIES INC	18,050
UFP TECHNOLOGIES INC. COMMON	2,100
UGI CORP	64,197
ULTA BEAUTY INC	3,039
ULTA BEAUTY INC	21,273
ULTA BEAUTY INC	39,290
ULTRA CLEAN HLDS INC	13,665
ULTRAGENYX PHARM INC	14,792
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	38,283
UNION PACIFIC CORP	39,680
UNITED BANKSHARES INC	39,134

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

Description	Shares / Units
UNITED COMMUNITY BANKS	29,997
UNITED CONTL HLDGS INC	20,611
UNITED FIRE GROUP INC	6,235
UNITED NATURAL FOOD INC	16,100
UNITED PARCEL SERVICE CL B	45,200
UNITED RENTALS INC	4,215
UNITED RENTALS INC	26,194
UNITED RENTALS INC	34,270
UNITED RENTALS INC	55,280
UNITED STATES STEEL CORP	67,439
UNITED THERAPEUTICS CORP	13,453
UNITEDHEALTH GROUP INC	58,003
UNITEDHEALTH GROUP INC	51,990
UNITEDHEALTH GROUP INC	41,270
UNITEDHEALTH GROUP INC	54,274
UNITEDHEALTH GROUP INC	33,745
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	3,820
UNUM GROUP	54,255
URAN EDGE PROPERTIES	33,951
URBAN OUTFITTERS INC	17,421
US BANCORP	97,744
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	890,190
VALE SA	220,720

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Domestic & International Equities

Description	Shares / Units
VALE SA	976,700
VALERO ENERGY CORP	21,343
VALLEY NATIONAL BANCORP	126,997
VALMONT INDUSTRIES INC	6,490
VALVOLINE INC	40,664
VAREX IMAGING CORP	11,547
VARONIS SYSTEMS INC	20,460
VAXCYTE INC	25,059
VECTOR GROUP LTD	41,000
VEECO INSTRUMENTS INC	13,954
VENTAS INC	25,208
VEOLIA ENVIRONNEMENT SA	657,140
VERACYTE INC	36,136
VERALTO CORP	13,755
VERICEL CORP	13,000
VERINT SYSTEMS INC	41,866
VERISIGN INC	5,540
VERISK ANALYTICS INC	9,092
VERITEX HOLDINGS INC	15,621
VERIZON COMMUNICATIONS	263,526
VERIZON COMMUNICATIONS	310,390
VERRA MOBILITY CORP	42,000
VERRA MOBILITY CORP	118,196
VERTEX PHARMACEUTICALS INC	16,181
VERTEX PHARMACEUTICALS INC	32,020
VERTEX PHARMACEUTICALS INC	32,018
VERTEX PHARMACEUTICALS INC	18,642
VESTIS CORP	39,953
VF CORP	20,758
VF CORP	79,376
VIACOMCBS INC	30,300
VIAD CORP	5,959
VIASAT INC	25,500
VIATRIS INC	75,210
VIAVI SOLUTIONS INC	65,782
VICI PROPERTIES INC COMMON S	64,840

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Domestic & International Equities

Description	Shares / Units
VICOR CORP	6,493
VICTORIAS SECRET AND CO	22,200
VIPSHOP HLDGS LTD	1,152,690
VIPSHOP HLDGS LTD	200,270
VIR BIOTECHNOLOGY INC COMMON	20,900
VIRTUS INVESTMENT PARTNERS I	2,044
VISA INC	99,020
VISA INC	101,759
VISA INC	81,649
VISHAY INTERTECHNOLOGY INC	41,539
VISTA OUTDOOR INC	16,328
VISTEON CORP	8,873
VISTEON CORP	19,763
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	8,334
W. P. CAREY INC COMMON STOCK	65,700
WABASH NATIONAL CORP	14,004
WABTEC CORP	11,242
WALGREENS BOOTS ALLIANCE INC	44,829
WALKER & DUNLOP INC	8,877
WAL-MART STORES INC	268,148
WARNER BROS DISCOVERY INC	139,595
WARRIOR MET COAL INC	14,600
WASHINGTON FEDERAL INC	20,300
WASHINGTON REIT	24,500
WASTE MANAGEMENT INC	22,999
WATERS CORP	3,709
WATSCO INC	9,663
WATSCO INC	19,696
WATTS WATER TECHNOLOGIES INC	7,920
WAYFAIR INC	94,834
WD-40 CO	3,895

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Domestic & International Equities

Description	Shares / Units
WEATHERFORD INTERNATIONAL PL	20,000
WEATHERFORD INTL PLC	17,558
WEBSTER FINANCIAL CORP	51,070
WEBSTER FINANCIAL CORP	15,822
WEC ENERGY GROUP INC	19,792
WELLS FARGO & CO	225,757
WELLS FARGO & CO	201,775
WELLTOWER INC	33,530
WELLTOWER INC	76,225
WENDY'S CO	51,757
WERNER ENTERPRISES INC	19,024
WESCO INTERNATIONAL INC	13,948
WESCO INTERNATIONAL INC	5,383
WESCO INTERNATIONAL INC	0
WEST PHARMACEUTICAL SERVICES	4,613
WESTAMERICA BANCORPORATION	8,125
WESTERN ALLIANCE	28,570
WESTERN DIGITAL CORP	20,369
WESTERN UNION CO	114,407
WESTLAKE CHEMICALS	10,691
WESTROCK CO	16,094
WEX INC	12,667
WEX INC	9,276
WEYERHAEUSER CORP	45,776
WHIRLPOOL CORP	7,319
WHIRLPOOL CORP	3,685
WHITESTONE REIT	12,354
WILEY (JOHN) & SONS CL A	12,300
WILLIAMS COS	76,199
WILLIAMS COS	253,463
WILLIAMS SONOMA INC	19,571
WILLIS TOWERS	6,432
WILLSCOT MOBILE MINI	37,920
WINGSTOP INC	8,848
WINGSTOP INC	2,010
WINNEBAGO INDUSTRIES INC	9,570

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Domestic & International Equities

Description	Shares / Units
WINTRUST FINANCIAL CORP	17,720
WISDOMTREE INVESTMENTS INC	32,193
WK KELLOGG CO	19,041
WOLFSPEED INC	36,019
WOLFSPEED, INC	233,409
WOLVERINE WORLD WIDE INC	23,211
WOODWARD INC	17,384
WORKDAY INC	30,522
WORKDAY INC	42,681
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
WYNDHAM HOTELS & RESORTS INC	24,835
WYNDHAM HTLS	26,145
WYNN RESORTS LTD	5,963
XCEL ENERGY INC	34,633
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	35,964
YETI HOLDINGS INC	67,923
YUM BRANDS INC	17,597
ZEBRA TECHNOLOGIES CORP CL A	3,193
ZEBRA TECHNOLOGIES CORP CL A	26,288
ZIFF DAVIS INC	14,416
ZIMMER BIOMET HOLDINGS INC	13,109
ZIONS BANCORPORATION	28,600
ZIONS BANCORPORATION	9,920

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Domestic & International Equities

Description	Shares / Units
ZOETIS INC	28,832
ZOOM VIDEO COMMUNICATIONS IN	98,039
ZOOMINFO TECH INC	84,355
ZOOMINFO TECHNOLOGIES INC	78,697
ZSCALER INC	20,126
ZTO EXPRESS CAYMAN INC	564,570
ZURN WATER SOLUTIONS CORP	55,130
ZYNEX INC	1

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Fixed Income

Description	Par Amount
3M COMPANY	2,000,000
7-11 INC	280,000
7-ELEVEN INC	4,156,000
ABBVIE INC	1,290,000
ABBVIE INC	2,023,000
ABMT	176,519
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
AEP TRANSMISSION CO LLC	480,000
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
AIG GLOBAL FUNDING	730,000
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	120,000
AMERICAN EXPRESS	170,000
AMERICAN EXPRESS CO	2,000,000

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Fixed Income

Description	Par Amount
AMERICAN EXPRESS CO	3,159,000
AMERICAN HONDA FINANCE	470,000
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
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
AON NORTH AMERICA INC	590,000
APPLE INC	1,500,000
APPLE INC	3,337,000
APPLE INC 5/4/43	1,000,000
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
ARCHER-DANIELS-MIDLAND	958,000
ARCHER-DANIELS-MIDLAND	611,000
ARES CAPITAL CORP	2,699,000
ASCENSION HEALTH	275,000

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Fixed Income

Description	Par Amount
ASCENSION HEALTH	725,000
ASHTED CAPITAL INC	2,418,000
ASTRAZENECA FINANCE LLC	450,000
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	1,270,000
BAE SYSTEMS PLC	200,000
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	7,020,000
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	1,400,000
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	730,000
BANK OF MONTREAL	2,266,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
March 31, 2024

Fixed Income

Description	Par Amount
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	2,347,000
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 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
BECTON DICKINSON AND CO	1,210,000
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	12,000,000
BERKSHIRE HATHAWAY	6,000,000
BERKSHIRE HATHAWAY	3,000,000
BERKSHIRE HATHAWAY ENERGY	8,000,000
BERKSHIRE HATHAWAY ENERGY	5,000,000

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
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
BOSTON PROPERTIES LP	485,000
BOSTON PROPERTIES LP	410,000
BOSTON PROPERTIES LP	450,000
BOSTON UNIVERSITY	3,000,000
BP CAP MARKETS AMERICA	400,000
BP CAP MARKETS AMERICA	600,000
BPCE SA	740,000
BRISTOL-MEYERS SQUIBB	1,010,000
BRISTOL-MYERS SQUIBB	2,000,000
BRISTOL-MYERS SQUIBB	2,000,000
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
BRUNSWICK CORP	1,919,000
BUCKS CNTY PA CMNTY CLG AUTH	445,000
BURLINGTN NORTH SANTA FE	350,000

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
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	3,345,000
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	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 FINL SERVICE	2,000,000
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
CENTERPOINT ENER HOUSTON	670,000
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
CHARLES SCHWAB CORP	6,000,000
CHARLES SCHWAB CORP	3,000,000
CHARLES SCHWAB CORP	2,000,000

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
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
CHARTER COMM OPT LLC/CAP	1,150,000
CHENIERE ENERGY PARTNERS LP	862,000
CHENIERE ENERGY PARTNERS LP	2,736,000
CHICAGO IL	60,000
CINCINNATI FINANCIAL CORP DE	2,500,000
CINCINNATI FINANCIAL CORP DE	2,000,000
CISCO SYSTEMS INC	3,930,000
CISCO SYSTEMS INCORPORATED	620,000
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 CAPITAL L	550,000
CNH INDUSTRIAL NV	350,000
COCA-COLA CO	5,000,000
COCA-COLA CO	3,000,000
COMCAST CORP	1,234,000

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
COMCAST CORP	1,935,000
COMCAST CORPORATION	832,000
COMCAST CORPORATION	1,250,000
COMERICA BANK	550,000
COMM	2,810,000
COMM MORTGAGE TRUST	1,147,727
COMMONSPIRIT HEALTH	435,000
COMMONSPIRIT HEALTH	2,083,000
CONNECTICUT LIGHT & POWER	200,000
CONNECTICUT LIGHT & POWER	920,000
CONOCOPHILLIPS COMPANY	385,000
CONSTELLATION BRANDS INC	500,000
CONSUMERS ENERGY COMPANY	930,000
CONSUMERS ENERGY COMPANY	130,000
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 INCORPORATED	650,000
CROWN CASTLE INTL CORP	5,000,000
CROWN CASTLE INTL CORP	2,411,000
CSX CORP	3,000,000
CUBESMART LP	865,000
CUMMINS INCORPORATED	160,000
CVS CORP	1,901,000
CVS HEALTH CORP	532,000
CVS HEALTH CORP	830,000

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
CVS HEALTH CORP	230,000
CVS HEALTH CORP	800,000
CVS HEALTH CORP	370,000
DAIMLER TRUCKS FINAN NA	400,000
DAIMLER TRUCKS FINAN NA	700,000
DAIMLER TRUCKS FINAN NA	210,000
DANVILLE KY	755,000
DANVILLE KY	50,000
DCP MIDSTREAM LLC	2,584,000
DEERE & COMPANY	5,000,000
DEPT OF HOUSING & URBAN DEVL	1,790,000
DEPT OF HOUSING & URBAN DEVL	2,200,000
DESERT CMNTY CLG DIST CA TXB	825,000
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	1,352,000
DUKE ENERGY PROGRESS INC	1,795,000
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	878,800
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
EXELON CORPORATION	450,000
EXPERIAN FINANCE PLC	210,000
EXPERIAN FINANCE PLC	1,200,000
EXPORT IMPORT BK UNITED	122,807
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	3,104,814
FANNIE MAE	3,331,578
FANNIE MAE	980,095
FANNIE MAE	689,477
FANNIE MAE	1,520,000
FANNIE MAE	3,020,000
FANNIE MAE 30 YR.	1,077,772
FANNIE MAE 30 YR. (#2)	718,715
FANNIE MAE POOL	1,420,863
FANNIE MAE POOL	2,797,569
FANNIE MAE POOL	2,534,469
FANNIE MAE POOL	789,397
FANNIE MAE POOL	1,468,012

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
FANNIE MAE POOL	971,384
FANNIE MAE POOL	739,227
FANNIE MAE POOL	1,718,743
FANNIE MAE POOL	1,226,022
FANNIE MAE POOL	5,427,213
FANNIE MAE POOL	1,135,448
FANNIE MAE POOL	3,111,376
FANNIE MAE POOL	809,380
FANNIE MAE POOL	623,598
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	2,000,000
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	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 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	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	3,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	6,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	3,000,000

Teachers' Retirement System of the State of Kentucky
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March 31, 2024

Fixed Income

Description	Par Amount
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	5,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	1,900,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	1,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	3,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDEX CORP	2,272,000
FFCB BONDS 7/26/27	5,000,000
FG A84158	92,207
FG G04388	138,681
FGLMC	162,049
FHLMC	4,068,066
FHLMC (GOLD) POOL # A42105	40,559
FHLMC (GOLD) POOL # A47480	32,730
FHLMC (GOLD) POOL # FGP28000	539,065
FHLMC (GOLD) POOL # G08122	63,159
FHMS K753	2,360,000
FHMS K753 A2 4.4	1,720,000
FIDELITY NATIONAL FINANCIAL	1,800,000
FIDELITY NATL FINANCIAL	7,000,000
FIDELITY NATL FINANCIAL	3,500,000
FIFTH THIRD BANCORP	915,000
FIFTH THIRD BANCORP	450,000
FIFTH THIRD BANCORP	170,000
FIRST UNION CORP SUB DEBS	2,000,000
FIRST UNION CORP SUB DEBS	1,000,000
FIRSTENERGY TRANSMISSION	3,096,000

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
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	480,000
FN 932227	10,176
FN AN3706	6,871,700
FN AN7825	4,442,711
FN AN8258	4,829,138
FN BL5028	3,216,712
FN BL5028	3,676,243
FN BL5028	5,514,364
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
FN BZ0085	5,830,000
FNMA	3,400,000
FNMA	3,689,294
FNMA	1,690,000
FNMA	2,790,000
FNMA	1,110,000
FNMA	4,430,000
FNMA	2,850,000
FNMA CA8256	8,823,562
FNMA CB2789	6,882,407
FNMA FM6852	7,058,325
FNMA FS5701	3,554,032
FNMA FS5701	9,768,282

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
FNMA FS5701	9,903,597
FNMA FS6484	6,569,952
FNMA FS6484	6,495,918
FNMA FS6484	5,398,341
FNMA AN0918	4,398,958
FNMA BONDS	4,000,000
FNMA POOL # 251752	1,442
FNMA POOL # 256089	290,073
FNMA POOL # 256181	48,912
FNMA POOL # 313644	7,260
FNMA POOL # 456258	14,583
FNMA POOL # 457075	20,229
FNMA POOL # 521220	10,126
FNMA POOL # 755598	23,706
FNMA POOL # 755598	23,706
FNMA POOL # 763651	36,355
FNMA POOL # 763651	36,355
FNMA POOL # 902823	68,121
FNMA POOL # 942887	57,882
FNMA POOL # 944608	54,248
FNMA POOL AN0502	1,467,403
FORD CREDIT AUTO OWNER TRUST	2,535,000
FORSYTH COUNTY GA SCH DIST	1,000,000
FORT KNOX MILITARY HOUSING	4,916,602
FORTUNE BRANDS HOME & SE	700,000
FOX CORP	1,000,000
FOX CORP	2,000,000
FREDDIE MAC	3,000,000
FREDDIE MAC RA4206	6,535,522
FREDDIE MAC SD3980	11,081,437
FREDDIE MAC - SCRT	1,154,426
FREDDIE MAC - SCRT	849,006
FREDDIE MAC - SCRT	503,473
FREDDIE MAC 55 - UMBS	516,169
FREDDIE MAC 55 - UMBS	737,799
FREDDIE MAC 55 - UMBS	1,575,663

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Fixed Income

Description	Par Amount
FREDDIE MAC 55 - UMBS	1,242,530
FREDDIE MAC 55 - UMBS	1,228,824
FREDDIE MAC GOLD POOL	252,796
FREDDIE MAC GOLD POOL	431,148
G@ BJ9649	669,787
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	2,674
GNMA MTG POOL # 417322	7,969
GNMA MTG POOL # 417322	5,859
GNMA MTG POOL # 448386	72,973
GNMA MTG POOL # 457859	67,842
GNMA MTG POOL # 486228	8,561
GNMA MTG POOL # 499991	23,189
GNMA MTG POOL # 539783	23,345
GNMA MTG POOL # 570491	27,312
GNR 2023-112 VA	2,627,949
GNR 2023-148 KV	2,725,224
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

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Fixed Income

Description	Par Amount
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	5,843,010
GOVERNMENT NATIOMA8877 GAGE	4,440,227
GOVERNMENT NATIOMA8877 GAGE	4,348,309
GOVERNMENT NATIOMA8877 GAGE	5,635,200
GOVERNMENT NATIOMA9302 GAGE	4,230,028
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
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
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
HF SINCLAIR CORP	2,052,000
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

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Fixed Income

Description	Par Amount
HONEYWELL INTERNATIONAL	2,000,000
HONEYWELL INTERNATIONAL	3,000,000
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	400,000
HUNTINGTON NATIONAL BANK	250,000
HYUNDAI CAPITAL AMERICA	2,295,000
IBM CORP DEBS	6,000,000
IDAHO HOUSING SF REVENUE	1,890,000
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	4,305,000
INDIANAPOLIS PWR & LIGHT	540,000
INDIANAPOLIS PWR & LIGHT	985,000
INDIANAPOLIS, IN	1,000,000
INGREDION INC	1,470,000
INTEL CORP	230,000
INVITATION HOMES OP	2,932,000
IOWA FIN AUTH SF MTG REVENUE	1,565,000
IPALCO ENTERPRISES INC	1,400,000
JACKSON CO KY SD	2,480,000
JBS USA LUX SA / JBS USA FOO	962,000
JERSEY MIKE'S FU20191A LC	2,312,525
JOHN DEERE CAPITAL CORP	2,000,000
JOHN DEERE CAPITAL CORP	2,000,000
JOHN DEERE CAPITAL CORP	3,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
March 31, 2024

Fixed Income

Description	Par Amount
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	500,000
JPMORGAN CHASE & CO	2,000,000
JPMORGAN CHASE & CO	2,430,000
JPMORGAN CHASE & CO	3,101,000
KAISER FOUNDATION HOSPIT	1,000,000
KENTUCKY HIGHER EDUC ST LOAN	1,755,444
KENTUCKY HOUSING CORP	3,000,000
KENTUCKY POWER CO	2,000,000
KENTUCKY PPTY & BLDGS COMM R	3,000,000
KENTUCKY PPTY & BLDGS COMM R	1,500,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
March 31, 2024

Fixed Income

Description	Par Amount
KENTUCKY PUBLIC TOLL REVENUE	6,080,000
KENTUCKY RURAL WATER FINANCE	765,000
KENTUCKY RURAL WATER FINANCE	270,000
KENTUCKY RURAL WATER FINANCE	2,170,000
KENTUCKY STATE RURAL WTR FIN	1,995,000
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
KIMCO REALTY COR	1,140,000
KINDER MORGAN INC/DELAWA	830,000
KINDER MORGAN INCORPORATED	780,000
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
L3HARRIS TECH INC	250,000
LAM RESEARCH CORP	1,000,000
LEE CNTY FL WTR & SWR REVEN	500,000
LEE CNTY FL WTR & SWR REVEN	465,000
LEGGETT & PLATT INC	1,500,000
LEGGETT & PLATT INC	3,000,000

Teachers' Retirement System of the State of Kentucky
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March 31, 2024

Fixed Income

Description	Par Amount
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
MACQUARIE AIRFINANCE HLD	2,021,000
MADISON AVENUE T201511MD	2,600,000
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
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	1,580,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
March 31, 2024

Fixed Income

Description	Par Amount
MASS INSTITUTE OF TECH	1,075,000
MASS MUTUAL GLOBAL FUNDING	600,000
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	210,000
MERCEDES-BENZ FIN NA	2,835,000
MERCEDES-BENZ FIN NA	1,500,000
MERCK & CO INC	1,000,000
MERITAGE CORPORATION	2,760,000
MET GOVT NASHVILLE & DAVIDSO	1,175,000
MET LIFE GLOB FUNDING I	500,000
METROPOLITAN LIFE 144 A SURP	1,000,000
MICHIGAN ST FIN AUTH REVENUE	995,000
MICROCHIP TECHNOLOGY INC	685,000
MICRON TECHNOLOGY INC	1,631,000
MICRON TECHNOLOGY INC	674,000
MICROSOFT CORP	5,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
March 31, 2024

Fixed Income

Description	Par Amount
MICROSOFT CORP	4,235,000
MID-AMERICA APARTMENTS	790,000
MIDAMERICAN ENERGY CO	1,390,000
MIDWEST CONNECTOR CAPIT	2,822,000
MISSISSIPPI DEVELOPMENT BANK	3,000,000
MISSISSIPPI ST	2,395,000
MISSOURI HIGHER EDUCATION LO	1,499,874
MITSUBISHI UFJ FIN GRP	1,900,000
MITSUBISHI UFJ FIN GRP	600,000
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	350,000
MORGAN STANLEY	410,000
MORGAN STANLEY	270,000
MORGAN STANLEY	180,000
MORGAN STANLEY	120,000
MORGAN STANLEY	5,000,000
MORGAN STANLEY	3,000,000
MORGAN STANLEY	2,000,000
MORGAN STANLEY	2,039,000
MORGAN STANLEY	2,639,000
MORGAN STANLEY DEAN WITTER	1,200,000
MORGAN STANLEY DEAN WITTER	750,000
MOTOROLA INCORPORATED	170,000
MPLX LP	680,000
MPLX LP	140,000
MPLX LP	750,000
MPLX LP	170,000
MPLX LP	490,000
MSC	2,570,000
MUTUAL OF OMAHA GLOBAL	590,000
N TEXAS ST HGR EDU AUTH	1,187,403
NASDAQ INC	500,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
March 31, 2024

Fixed Income

Description	Par Amount
NATIONAL FIN AUTH FEDERAL LE	5,000,000
NATIONAL RETAIL PROP INC	330,000
NATIONAL RURAL UTIL CORP	2,000,000
NATIONAL RURAL UTIL CORP	2,000,000
NATIONAL RURAL UTIL CORP	2,000,000
NATIONAL SECS CLEARING	1,000,000
NATIONAL SECS CLEARING	1,000,000
NATIONAT FIN AUTH VA KERNERS	2,380,000
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 / NEWCREST FIN	590,000
NEWMONT CORP	745,000
NEXTERA ENERGY	650,000
NGPL PIPE LLC	2,878,000
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
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
March 31, 2024

Fixed Income

Description	Par Amount
NORTHWESTERN MEMORIAL	1,530,000
NORTHWESTERN MUTUAL GLBL	420,000
NORTHWESTERN MUTUAL LIFE	500,000
NORTHWESTERN MUTUAL LIFE	2,968,000
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	280,000
NYC TRANSITIONAL FIN	10,205,000
NYC TRANSITIONAL FIN	2,000,000
NYC TRANSITIONAL FIN	5,000,000
OCCIDENTAL PETROLEUM CORP	2,411,000
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
ONCOR ELECTRIC DELIVERY	200,000
ONCOR ELECTRIC DELIVERY CO	800,000
ONCOR ELECTRIC DELIVERY CO	440,000
ONE GAS INC	570,000
ONEOK INC	700,000
ONEOK INC	1,170,000
ORACLE CORP	1,200,000
ORACLE CORP	1,510,000
ORACLE CORP	840,000
ORACLE CORP	120,000
ORACLE CORP	1,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
March 31, 2024

Fixed Income

Description	Par Amount
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
PACIFIC GAS & EL	3,040,000
PACIFIC LIFE GF II	750,000
PACIFIC LIFE GF II	390,000
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
PENSKE TRUCK LEASING/PTL	1,587,000
PEPSICO INC	3,000,000
PEPSICO INC	2,000,000
PEPSICO INC	3,000,000
PERKINELMER INCORPORATED	760,000
PERNOD RIC INTL FIN LLC	4,566,000
PFIZER INC	2,000,000
PHARR-SAN JUAN-ALAMO TX INDE	750,000
PHILIP MORRIS INTERNAT-W/I	3,280,000
PHILLIPS 66	280,000
PHILLIPS 66	350,000
PIEDMONT NATURAL GAS NOTES	2,000,000
PIONEER NATURAL RESOURCE	1,400,000
PIPELINE FUNDING CO	8,266,000
PITTSBURGH & ALLEGHENY CO PA	520,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
March 31, 2024

Fixed Income

Description	Par Amount
PLAINS ALL AMERICAN PIPELINE	700,000
PNC BANK NA	775,000
PNC CAPITAL TRUST C	3,133,000
PNC FINANCIAL SERVICES	280,000
PNC FINANCIAL SERVICES	570,000
PNC FINANCIAL SERVICES	240,000
POLARIS INC	3,000,000
POLARIS INC	3,000,000
POTOMAC ELECTRIC POWER	970,000
PPG INDUSTRIES	5,000,000
PPG INDUSTRIES INC	240,000
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
PRINCIPAL LFE GLB FND II	580,000
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
PUB SVC NEW HAMP	430,000
PUBLIC SERVICE CO OF COLORAD	270,000
PUBLIC SERVICE ELECTRIC & GA	1,000,000
PUBLIC SERVICE ELECTRIC & GA	560,000
PUGET SOUND ENERGY INC.	540,000
PUGET SOUND ENERGY INC.	307,000
RABOBANK NEDERLAND	2,557,000
RAYTHEON TECH CORP	530,000
RAYTHEON TECH CORP	380,000
RAYTHEON TECH CORP	2,000,000
REALTY INCOME CORP	700,000
REGIONS BANK SUB NOTES	5,000,000

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
REGIONS FINANCIAL CORP	860,000
REPUBLIC OF CHILE	2,028,000
REPUBLIC OF POLAND	2,002,000
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 HOLDINGS	5,000,000
ROCHE HOLDINGS	3,000,000
ROCHESTER GAS & ELECTRIC	1,120,000
ROGERS COMMUNICATIONS	3,129,000
ROGERS COMMUNICATIONS INC	570,000
ROGERS COMMUNICATIONS INC	940,000
ROGERS COMMUNICATIONS INC	1,010,000
ROLLS-ROYCE PLC	500,000
ROPER TECHNOLOGIES INC	570,000
ROYAL BANK OF CANADA	450,000
ROYAL BANK OF CANADA	1,060,000
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	1,060,000
SABMILLER HOLDINGS INC	1,000,000
SACRAMENTO CA MUN UTIL DIST	4,000,000
SAN DIEGO G & E	605,000
SAN DIEGO G & E	370,000
SAN JUAN CAPISTRANO CA	420,000
SAN JUAN CAPISTRANO CA	580,000
SAN JUAN CAPISTRANO CA	800,000
SAN RAMON VLY CA UNIF SCH DI	1,145,000
SANTA CLARITA CA CMNTY CLG D	1,000,000
SANTA CLARITA CA CMNTY CLG D	500,000
SANTA ROSA LEASING LLC	37,707
SBA PARTICIPATION CERTIFICAT	1,797,961
SBA PARTICIPATION CERTIFICAT	3,200,000

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
SBA PARTICIPATION CERTIFICAT	927,137
SBA PARTICIPATION CERTIFICAT	1,160,423
SBA PARTICIPATION CERTIFICAT	1,462,721
SBA PARTICIPATION CERTIFICAT	1,362,728
SBA PARTICIPATION CERTIFICAT	3,743,523
SBA PARTICIPATION CERTIFICAT	649,885
SBA PARTICIPATION CERTIFICAT	714,406
SBA PARTICIPATION CERTIFICAT	857,625
SBA PARTICIPATION CERTIFICAT	678,925
SBA PARTICIPATION CERTIFICAT	851,800
SBA PARTICIPATION CERTIFICAT	828,297
SBA PARTICIPATION CERTIFICAT	1,574,900
SBA PARTICIPATION CERTIFICAT	1,760,000
SBA PARTICIPATION CERTIFICAT	8,810,000
SBA PARTICIPATION CERTIFICAT	4,330,000
SBAP 2005-20L 1	93,496
SBAP 2006-20H 1	134,641
SBAP 2006-20I 1	15,089
SBAP 2006-20J 1	95,301
SBAP 2007-20B 1	57,139
SBAP 2007-20I 1	53,200
SBAP 2008-20B 1	157,527
SBAP 2008-20C 1	115,165
SBIC	8,388,670
SEMT	105,664
SHELL INTERNATIONAL FIN	460,000
SHERWIN-WILLIAMS CO	800,000
SHERWIN-WILLIAMS CO/THE	1,995,000
SIMPSON CO. GO	2,445,000
SIMPSON CO. GO	2,555,000
SKGID	420,000
SLM STUDENT LOAN TRUST	1,941,083
SMALL BUSINESS ADMINISTRATIO	199,979
SMALL BUSINESS INVESTMENT CO	279,309
SMALL BUSINESS INVESTMENT CO	83,367
SMALL BUSINESS INVESTMENT CO	363,248

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
SMALL BUSINESS INVESTMENT CO	1,521,540
SMALL BUSINESS INVESTMENT CO	929,096
SMALL BUSINESS INVESTMENT CO	1,168,005
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	3,000,000
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	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
STRYKER CORP	2,000,000
SUMITOMO MITSUI FINL GRP	1,680,000
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

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
T MOBILE USA INC	2,864,000
TAKE-TWO INTERACTIVE SOF	290,000
TEACHERS INSUR & ANNUITY	1,300,000
TENNESSEE HSG DEV AGY	1,470,000
TEXAS ELECTRIC MKT STABL	1,217,939
TEXAS INSTRUMENTS INC	2,000,000
TEXAS INSTRUMENTS INC	1,500,000
TEXAS NATURAL GAS SECURITIZA	1,500,000
TEXAS ST	1,000,000
TEXTRON FINANCIAL CORP	2,799,000
THERMO FISHER SCIENTIFIC	2,023,000
TIMKEN CO	2,055,000
T-MOBILE USA INC	660,000
T-MOBILE USA INC	620,000
T-MOBILE USA INC	280,000
T-MOBILE USA INC	300,000
T-MOBILE USA INC	1,311,000
TOLL BROS FINANCE CORP	2,853,000
TORONTO-DOMINION BANK	810,000
TORONTO-DOMINION BANK	490,000
TOWD POINT MORTGAGE TRUST	4,566
TOWD POINT MORTGAGE TRUST	549,886
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	1,654,000
TOYOTA AUTO LOAN EXTENDED NO	2,805,000
TOYOTA MOTOR CREDIT CORP	470,000
TOYOTA MOTOR CREDIT CORP	2,000,000
TOYOTA MOTOR CREDIT CORP	2,000,000
TOYOTA MOTOR CREDIT CORP	4,000,000
TOYOTA MOTOR CREDIT CORP	2,000,000
TOYOTA MOTOR CREDIT CORP	5,000,000

Teachers' Retirement System of the State of Kentucky
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March 31, 2024

Fixed Income

Description	Par Amount
TOYOTA MOTOR CREDIT CORP	3,000,000
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	800,000
TRUIST FINANCIAL CORP	190,000
TSMC ARIZONA CORP	300,000
TUCSON ELECTRIC POWER CO	660,000
TYSON FOODS INC	1,861,000
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	3,000,000
U S TREASURY	6,473,000
U S TREASURY	6,430,000
U S TREASURY	700,000
U S TREASURY	17,980,000
U S TREASURY	1,302,000
U S TREASURY	7,615,000
U S TREASURY BONDS	22,000,000
U S TREASURY BONDS	3,000,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
March 31, 2024

Fixed Income

Description	Par Amount
U S TREASURY BONDS	5,000,000
U S TREASURY BONDS	14,000,000
U S TREASURY BONDS	2,000,000
U S TREASURY BONDS	2,000,000
U S TREASURY BONDS	7,000,000
U S TREASURY BONDS	1,000,000
UBS GROUP AG	1,000,000
UBS GROUP AG	340,000
UBS GROUP AG	500,000
UBS GROUP AG	1,684,000
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	445,000
UNITED STATES TREASURY	1,218,000
UNITED STATES TREASURY	2,345,000
UNITED STATES TREASURY	5,230,000
UNITED STATES TREASURY	6,740,000
UNITED STATES TREASURY	11,150,000
UNITED STATES TREASURY	20,000,000
UNITED STATES TREASURY	4,105,000

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
March 31, 2024

Fixed Income

Description	Par Amount
UNITED STATES TREASURY	1,205,000
UNITED STATES TREASURY	20,000,000
UNITED STATES TREASURY	20,000,000
UNITED STATES TREASURY	6,000,000
UNITED STATES TREASURY	7,000,000
UNITED STATES TREASURY BONDS	10,000,000
UNITED STATES TREASURY BONDS	10,000,000
UNITED STATES TREASURY BONDS	5,000,000
UNITED STATES TREASURY NOTE	10,000,000
UNITED STATES TREASURY NOTE	10,000,000
UNITED STATES TREASURY NOTES	20,000,000
UNITED STATES TREASURY NOTES	5,000,000
UNITED TECHNOLOGY CORP	1,300,000
UNITEDHEALTH GROUP INC	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 PITTSBURGH PA HGR ED	1,000,000
UNIV OF SOUTHERN CALIFOR	2,734,000
UNIVERSITY CALIF REVS	625,000
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	430,000
US BANCORP	4,500,000
US BANCORP	4,500,000
US TREASURY	13,000,000

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

Description	Par Amount
US TREASURY	11,000,000
US TREASURY	3,780,000
US TREASURY	11,645,000
US TREASURY	2,855,000
US TREASURY	27,000,000
US TREASURY	2,940,000
US TREASURY	4,895,000
US TREASURY	12,500,000
US TREASURY	11,000,000
US TREASURY	3,000,000
US TREASURY	6,000,000
US TREASURY	9,000,000
US TREASURY	20,000,000
US TREASURY	4,000,000
US TREASURY	5,000,000
US TREASURY	25,666,000
US TREASURY	46,855,000
US TREASURY	6,000,000
US TREASURY	8,000,000
US TREASURY	28,425,000
US TREASURY	22,804,000
US TREASURY	19,555,000
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

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	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
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	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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
March 31, 2024

Fixed Income

Description	Par Amount
US TREASURY NOTE	10,000,000
US TREASURY NOTE	5,000,000
US TREASURY NOTES	10,000,000
US TREASURY NOTES	10,000,000
USAA CAPITAL CORP	6,000,000
USAA CAPITAL CORP	1,000,000
USB	1,961,000
UST 4.375 5/15/2041	3,000,000
UTSSFH	1,660,000
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	1,920,000
VETERNAL AFFAIRS MUNI	5,770,000
VIACOMCBS INC	902,000
VIATRIS INC	2,627,000
VIRGINIA POWER FUEL SEC	240,000
VIRGINIA POWER FUEL SEC	745,000
VIRGINIA ST HSG DEV AUTH SER	402,685
VISA INC	2,000,000
VISA INC	3,000,000
VISA INC	2,000,000
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

Teachers' Retirement System of the State of Kentucky
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Fixed Income

Description	Par Amount
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
WELLS FARGO & COMPANY	1,250,000
WELLS FARGO & COMPANY	1,110,000
WELLS FARGO & COMPANY	360,000
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
WESTERN MIDSTREAM OPERAT	2,375,000
WESTROCK CO	510,000
WESTROCK CO	870,000
WESTVACO CORP	1,642,000
WEYERHAEUSER COMPANY	660,000
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	3,054,000
WISCONSIN P&L	360,000
YSLETA TX INDEP SCH DIST	1,075,000

***Teachers' Retirement System of the State of Kentucky
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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	95,387,924
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	167,550,478
CROCS INC	1,500,000

Teachers' Retirement System of the State of Kentucky
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March 31, 2024

Additional Categories

Description	Capital Contributed
DAVITA INC	2,000,000
DAVITA INC	3,000,000
DEERPATH DIRECT LENDING	74,275,801
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	311,790,051
GARTNER INC	1,750,000
GARTNER INC	500,000
HCA INC	2,258,000
HCA INC	500,000
HIGHBRIDGE SPECIALTY LOAN II	1,453,870
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	95,668,116
LS HIWASSEE CASH BALANCES	100,971
LS MICHIGAN CASH BALANCES	635,649
LST MAGNOLIA CASH BALANCES	546,591

Teachers' Retirement System of the State of Kentucky
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Additional Categories

Description	Capital Contributed
LST MAGNOLIA CUT CO	382,421
LST TOLEDO CASH BALANCES	659,341
LST TOLEDO CUT CO INC	678,522
MARATHON EUR. CREDIT III	43,395,556
MARATHON/KTRS CREDIT FUND	608,004,921
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	26,947,569
MONROE CAPITAL PRIVATE CREDI	97,800,879
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	18,907,741
OAKTREE EUROPEAN DISLOCATION	3,069,204
OAKTREE OPPORTUNITIES IX	12,845,485
OAKTREE OPPORTUNITIES X	9,408,832
OAKTREE XB	47,508,351
PAPA JOHN'S INTL INC	5,600,000
PATRICK INDUSTRIES INC	4,395,000

***Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
March 31, 2024***

Additional Categories

Description	Capital Contributed
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	355,806,692
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	28,089,296
ALINDA INFRASTRUCTURE FD II	317,078
ALPINVEST CO-INV FUND VIII	44,915,074
ALPINVEST SECONDARIES VII	28,035,369
APAX CREDIT OPP	4,650,220
APAX DIGITAL FUND	32,783,452
APAX DIGITAL II	8,994,887
APAX IX PENSION	7,034,795
APAX VIII, L.P.	6,735,531
APAX X PENSION	36,049,876
APAX XI	1
AUDAX MEXXANINE FUND III	1
AUDAX MEZZ V-A	14,834,285
AUDAX MEZZANINE FUND IV	7,472,062
AUDAX PRIVATE EQUITY FD IV	1
AUDAX PRIVATE EQUITY FD V	1
AUDAX PRIVATE EQUITY FUND VI	18,784,648
BAILLIEGIFORD PRIVATE FUND	35,563,553
CAPITAL SOUTH PARTNERS FD II	1,972,759
CARLYLE ASIA PARTNERS V	33,986,827
CARLYLE EUROPE PARTNERS IV,	10,089,991
CARLYLE EUROPE PARTNERS V	28,104,316
CARLYLE PARTNERS VIII	20,976,332
CARLYLE R&S ENERGY	29,496,369
CARLYLE R&S ENERGY II	2,721,925
FORT WASHINGTON IX PENSION	29,337,710
FORT WASHINGTON PRIVATE EQUI	21,775,199
FORT WASHINGTON VIII	19,103,686
FT WASHINGTON OPP IV-K	23,881,764
FT WASHINGTON OPPIV	18,239,629
FT WASHINGTON PE SMALL II-K	14,529,242
FT WASHINGTON SMALL MARKET I	3,923,148
FT WASHINGTON X	24,950,621
FT WASHINGTON XI	4,686,612
FT WASHINGTON XI-K	9,378,780
FT. WASHINGTON IX-K PENSION	28,508,321

Teachers' Retirement System of the State of Kentucky
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Alternative Investments

Description	Capital Contributed
GAVEA INVESTMENT FUND V	3,571,244
GAVEA INVESTMENT FUND V PLUS	852,182
HELLMAN & FRIEDMAN VII	1
HELLMAN & FRIEDMAN VIII	23,831,303
IFM GLOBAL INFRASTRUCTURE	145,340,281
JP MORGAN MARITIME FUND	1
JPM GLOBAL TRANSPORT INCOME	83,288,166
KKR & CO EUROPEAN FUND III	10,682,209
KKR & CO EUROPEAN FUND IV	22,140,192
KKR & CO FUND 2006	4,175,138
KKR AMERICAS XII	24,348,065
KKR EURO FUND V	40,609,693
KKR HEALTH II	8,615,963
LANDMARK EQUITY PARTNERS XIV	23,718
LANDMARK EQUITY XVII	5,962,458
LANDMARK PE XVI	19,002,571
LANDMARK XV	5,078,765
LEXINGTON CAPITAL PARTNERS I	35,189,002
LEXINGTON CAPITAL PARTNERS V	7,566,746
LEXINGTON CAPITAL PARTNERS V	19,009,672
LEXINGTON CAPITAL PARTNERS X	12,500,468
MACQUARIE MIP VI	1
MANULIFE PERMANENT CROPLAND	24,938,090
NATURAL GAS PARTNERS X	8,022,312
NATURAL RESOURCES XI	14,169,995
NATURAL RESOURCES XII	18,567,912
NGP ETP IV	7,575,187
NGP XIII	4,217,990
OAKTREE EURO PRINCIPAL FUND	41,108,283
OAKTREE EUROPEAN PRINCIPAL I	14,296,211
OAKTREE EUROPEAN PRINCIPAL I	38,694,964
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE III CLASS	1
OAKTREE MEZZANINE IV	2,901,969
OAKTREE MEZZANINE V	32,561,114
PUBLIC PENSION CAPITAL	91,713,712

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

Description	Capital Contributed
RIVERSTONE GLOBAL E&P FUND V	5,473,558
RIVERSTONE VI	22,937,887
RIVERSTONE/CARTYLE E&P FUND	1
SILVER LAKE ALPINE II	34,478,033
SILVERLAKEPARTNERSVII	9,671,701
STEPSTONE PIONEER III (PARIS	8,966,896

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Real Estate

Description	Par Amount
AG NET LEASE FUND III	23,033,434
AG NET LEASE IV	41,033,550
AG REALTY VALUE XI	12,736,879
BLACKSTONE IX	38,487,151
BLACKSTONE REALTY PARTNERS V	12,406,746
BLACKSTONE REALTY PARTNERS V	22,199,816
BLACKSTONE X	2,881,241
CARLYLE CPI 3.31.21	99,989,867
CARLYLE PROPERTY INVESTORS	55,078,058
CARLYLE RE IX	15,850,384
CARLYLE REALTY PARTNERS VI	5,586,846
CARLYLE REALTY PARTNERS VII	7,361,984
CARLYLE REALTY VIII	12,699,067
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 RE IX	255,995
LANDMARK REAL ESTATE VII	9,883,680
LANDMARK REAL ESTATE VIII	27,064,759
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

Teachers' Retirement System of the State of Kentucky
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Real Estate

Description	Par Amount
LOWE'S STORE SHERMAN TX	8,726,000
MERCANTILE WAREHOUSE LOUISVI	7,338,745
PRUDENTIAL PRISA REAL ESTATE	333,784,368
RITE AID HORSE CAVE KY	370,000
ROCKWOOD CAPITAL REAL ESTATE	2,859,411
ROCKWOOD RE XII	1
ROCKWOOD REAL ESTATE FUND X	26,775,786
ROCKWOOD REAL ESTATE FUND XI	63,144,767
SAM'S WAREHOUSE PADUCAH KY	3,600,000
TA CORE REALTY FUND	170,400,012
TA REALTY ASSOC XII	47,626,767
TA REALTY ASSOCIATES FUND XI	14,058,701
TA REALTY FUND XI	26,317
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

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust Holdings
March 31, 2024

Real Estate

Description	Par Amount
WALGREEN'S STORE KNOXVILLE T	3,233,840
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
March 31, 2024***

Cash / Cash Equivalents

Description	Par Amount
CASH - CASH MGMT SECURITIES	228
CASH POOL UNITS	615,807,939

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024

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	34,945
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
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March 31, 2024

Domestic & International Equities

Description	Shares / Units
AFFIRM HLDGS INC	28,181
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	4,495
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
ALKERMES PLC	5,900
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	5,058
ALPHA & OMEGA SEMICONDUCTOR	788
ALPHA METALLURGICAL RESOUR I	400
ALPHABET INC/CA	99,561
ALPHABET INC/CA	117,297
ALTRIA GROUP INC	34,516
AMANDA HOFFLER PROPERTIES IN	2,412

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024

Domestic & International Equities

Description	Shares / Units
AMAZON.COM INC	29,623
AMAZON.COM INC	179,619
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 HOMES 4 RENT	11,260
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

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024

Domestic & International Equities

Description	Shares / Units
ANI PHARMACEUTICALS INC	418
ANNALY CAPITAL MANAGEMENT IN	16,820
ANSYS INC	1,652
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	289,232
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
ARCADIUM LITHIUM PLC	36,239
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

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024

Domestic & International Equities

Description	Shares / Units
ASHLAND GLOBAL HLDGS INC	1,761
ASPEN TECHNOLOGY INC	936
ASSOCIATED BANC CORP	5,318
ASSURANT INC	1,024
ASSURED GUARANTY LTD. COMMON	1,955
ASTECH 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

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024

Domestic & International Equities

Description	Shares / Units
BANCORP INC DEL	2,013
BANK NEW YORK MELLON CORP	14,165
BANK OF AMERICA CORP	135,223
BANK OF HAWAII CORP	1,420
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	35,990
BERKSHIRE HILLS BANCORP INC	1,631
BERRY GLOBAL GROUP INC	4,000
BEST BUY CO INC	3,855
BGC GROUP INC	14,300
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

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024

Domestic & International Equities

Description	Shares / Units
BOOT BARN HOLDINGS INC	1,061
BORGWARNER INC	4,559
BOSTON BEER INC	336
BOSTON PROPERTIES INC	2,715
BOSTON SCIENTIFIC CORP	27,267
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	8,666
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

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024

Domestic & International Equities

Description	Shares / Units
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
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	7,400
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

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024

Domestic & International Equities

Description	Shares / Units
CENTRAL GARDEN & PET CO	345
CENTRAL GARDEN & PET CO CL A	1,930
CENTRAL PACIFIC FINANCIAL CO	974
CENTURY ALUMINUM CO	1,822
CENTURY COMMUNITIES INC	1,023
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
CHEMED CORP	526
CHEMOURS COMPANY	5,485
CHESAPEAKE ENERGY CORP	3,900
CHESAPEAKE UTILITIES CORP	631
CHEVRON CORP	39,012
CHEWY INC	29,172
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

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024

Domestic & International Equities

Description	Shares / Units
CITIZENS FINL GROUP INC	9,349
CITY HOLDING CO	528
CIVITAS RESOURCES INC	3,048
CLASS A COM	20,634
CLEAN HARBORS INC	1,780
CLEARFIELD INC	406
CLEARWATER PAPER CORP	595
CLEARWAY ENERGY INC	2,600
CLEVELAND-CLIFFS INC	18,321
CLOROX CO	2,343
CLOUDFLARE INC	25,809
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

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024

Domestic & International Equities

Description	Shares / Units
COMPASS MINERAL INTERNATIONAL	1,216
COMSTOCK RES INC	3,076
CONAGRA BRANDS INC	9,144
CONCENTRIX CORP	1,506
CONCEPT THERAPEUTICS INC	3,396
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
COPART INC	16,288
CORE & MAIN INC	4,800
CORE LABORATORIES LUXEMBOURG	1,650
CORECIVIC INC	4,191
CORNING INC	14,485
CORPAY INC	1,472
CORPORATE OFFICE PROPERTIES	3,978
CORSAIR GAMING INC	1,364
CORTEVA INC	13,793
CORVEL CORP	327
COSTAR GROUP INC	19,055
COSTAR GROUP INC	7,607
COSTCO WHOLESALE CORP	8,740
COTERRA ENERGY INC	15,356
COTY INC	12,770
COURSERA INC COMMON STOCK	48,391
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

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024

Domestic & International Equities

Description	Shares / Units
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
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	12,362
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

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024

Domestic & International Equities

Description	Shares / Units
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
DISCOVER FINANCIAL SERVICES	5,353
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	23,656
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	8,262
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

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024

Domestic & International Equities

Description	Shares / Units
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
EASTGROUP PROPERTIES INC	1,542
EASTMAN CHEMICAL CO	2,446
EATON CORP PLC	7,594
EBAY INC	10,668
ECHOSTAR CORP	1,676
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	580
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

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

Description	Shares / Units
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
EQUINIX INC	1,729
EQUITABLE HLDGS INC	11,200
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

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

Description	Shares / Units
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	7,610
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
FLOOR & DECOR HOLDINGS	3,700
FLOWERS FOODS INC	6,829

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

Description	Shares / Units
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
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
FREEMPORT-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	40,417,916
FTI CONSULTING 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

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

Description	Shares / Units
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
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	130,304
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

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

Description	Shares / Units
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	23,287
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
HEALTHEQUITY INV	2,985
HEALTHPEAK PROPERTIES INC	15,682
HEALTHSTREAM INC	859

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

Description	Shares / Units
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
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
HOULIHAN LOKEY INC	1,800
HOWMET AEROSPACE INC	7,159
HP INC	20,082
HUB GROUP INC CL A	2,422
HUBBELL INC	1,896
HUDSON PACIFIC PROPERTIES IN	4,593
HUMANA INC	2,407
HUNT (JB) TRANSPORT SERVICES	1,588

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

Description	Shares / Units
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
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	5,276
INSTALLED BUILDING PRODUCTS	838
INSTEEL INDUSTRIES INC	694
INSULET CORP	4,458
INSULET CORP	1,369
INTEGER HLDGS CORP	1,179
INTEGRA LIFESCIENCES HLDGS C	2,570
INTEL CORP	82,985
INTER PARFUMS INC	635
INTERACTIVE BROKERS GROUP IN	3,637
INTERCONTINENTAL EXCHANGE, I	10,643
INTERDIGITAL INC	1,055
INTERFACE INC	2,092

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

Description	Shares / Units
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
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	57,007
JUNIPER NETWORKS INC	6,160

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

Description	Shares / Units
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
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	13,618
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

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

Description	Shares / Units
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
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	15,771
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
LIVERAMP HOLDINGS INC	2,392
LKQ CORP	4,956
LOCKHEED MARTIN	4,508

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

Description	Shares / Units
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
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

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

Description	Shares / Units
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
MCCORMICK & CO	4,764
MCDONALD'S CORP	14,088
MCKESSON CORP	2,766
MDU RESOURCES GROUP INC	7,190
MED BLACKROCK EXUS FUND B	421,015,943
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	50,083
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	147,087
MID AMERICA APT COMMUNITIES	2,190
MIDDLEBY CORP	1,903
MIDDLESEX WTR CO	627
MILLER KNOL	2,824

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

Description	Shares / Units
MINERALS TECHNOLOGIES INC	1,159
MISTER CAR WASH INC	2,958
MKS INSTRUMENTS INC	2,016
MODERNA INC	23,680
MODERNA INC	6,595
MODIVCARE INC	428
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

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

Description	Shares / Units
NATIONAL BANK HOLDINGS COR	1,070
NATIONAL BEVERAGE CORP	830
NATIONAL FUEL GAS CO	3,232
NATIONAL HEALTHCARE CORPORAT	480
NATIONAL PRESTO INDUSTRIES	179
NATIONAL RETAIL PROPERTIES I	6,267
NATIONAL STORAGE AFFILIATES	3,021
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	5,238
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	22,050
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

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

Description	Shares / Units
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
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	6,600
NVIDIA CORP	48,866
NVR INC	51
NXP SEMICONDUCTORS NV	4,994
OCCIDENTAL PETROLEUM	16,970
OCEANEERING INTERNATIONAL IN	3,571
ODDITY TECH LTD	10,305
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	3,482
OLD NATIONAL BANCORP	10,365
OLD REPUBLIC INTERNATIONAL C	10,163
OLIN CORP	4,773
OLLIE'S BARGAIN OUTLET HOLDI	2,053

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

Description	Shares / Units
OLYMPIC STEEL INC	339
OMEGA HEALTHCARE INVESTORS	8,287
OMNIAB INC	1
OMNIAB INC	110
OMNIAB INC	110
OMNICELL INC	1,566
OMNICOM GROUP	3,919
ON SEMICONDUCTOR	8,286
ONE GAS INC	1,915
ONEOK INC	10,536
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	3,101
OXFORD INDUSTRIES INC	532
P G & E CORP	41,332
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

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

Description	Shares / Units
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
PAYONEER GLOBAL INC	7,100
PAYPAL HLDGS INC	22,067
PBF ENERGY INC	4,118
PC CONNECTION INC	402
PDF SOLUTIONS INC	1,049
PEABODY ENERGY CORP	4,000
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	2,481
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	12,200
PERRIGO CO PLC	4,764
PFIZER INC	106,995
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

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

Description	Shares / Units
PILGRIMS PRIDE CORP NEW	1,604
PINNACLE FINANCIAL PARTNERS	2,703
PINNACLE WEST CAPITAL	2,151
PINTEREST INC CL A	37,480
PIONEER NATURAL RESOURCES CO	4,290
PIPER JAFFRAY COS	447
PITNEY BOWES INC	5,763
PJT PARTNERS INC	800
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

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

Description	Shares / Units
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
PUBLIC STORAGE INC	2,907
PULTE HOMES INC	4,521
PURE STORAGE INC	10,300
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	15,139
RECURSION PHARMACEUTICALS IN	28,618

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

Description	Shares / Units
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
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	11,325
RLI CORP	1,428
ROBERT HALF INTL INC	2,100
ROBLOX CORPORATION CL A	30,188
ROCKWELL AUTOMATION INC	2,215
ROGERS CORP	666
ROKU INC	12,506
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
RUSH ENTERPRISES CL A	2,200
RXO INC	4,281

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

Description	Shares / Units
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
SALLY BEAUTY HLDG	3,812
SAMSARA INC COMMON STOCK	22,353
SANA BIOTECHNOLOGY INC	15,904
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	5,179
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

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

Description	Shares / Units
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	55,055
SHUTTERSTOCK INC	857
SIGNATURE BANK	1,191
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	1,472
SKYWORKS SOLUTIONS INC	3,061
SL GREEN REALTY CORP	2,398
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	6,719
SOLAREEDGE TECHNOLOGIES INC	2,050
SONIC AUTOMOTIVE INC	658
SONOCO PRODUCTS CO	3,444
SONOS INC	4,534

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

Description	Shares / Units
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
SPIRE INC	1,857
SPRINKLR INC	3,850
SPROUT SOCIAL INC	11,854
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

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

Description	Shares / Units
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
SWEETGREEN INC	47,149
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

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

Description	Shares / Units
TEREX CORP	2,398
TESLA INC	14,088
TESLA INC	54,303
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
THE CHEFS'S WAREHOUSE INC	1,212
THE COOPER COMPANIES, INC. C	4,935
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	59,575
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	669
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

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

Description	Shares / Units
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
TRUSTCO BANK CORP	680
TRUSTMARK CORP	2,179
TTEC HLDGS INC	672
TTM TECHNOLOGIES INC	3,640
TWILIO INC	9,387
TWO HARBORS INVESTMENT CORP	3,056
TYLER TECHNOLOGIES INC	781
TYSON FOODS INC CL A	5,558
U.S. SILCA HOLDINGS INC	2,692
UBER TECHNOLOGIES INC COMMON	38,731
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

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

Description	Shares / Units
UNITED RENTALS INC	1,357
UNITED STATES STEEL CORP	8,381
UNITED THERAPEUTICS CORP	1,609
UNITEDHEALTH GROUP INC	18,229
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
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

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

Description	Shares / Units
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
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	84,576
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	3,565
WATSCO INC	1,173
WATTS WATER TECHNOLOGIES INC	965
WAYFAIR INC	17,165

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Domestic & International Equities

Description	Shares / Units
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
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	2,231
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	7,726
WORLD ACCEPTANCE CORP	128
WORLD FUEL SERVICES CORP	2,205
WORTHINGTON INDUSTRIES	1,067
WORTHINGTON STEEL INC	1,067

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Domestic & International Equities

Description	Shares / Units
WP CAREY INC	7,700
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
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	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	1,435,000
CATERPILLAR FINL SERVICE	2,000,000
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	1,000,000
FEDERAL FARM CREDIT BANK	1,000,000
FEDERAL FARM CREDIT BANK	2,000,000
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	1,000,000
FEDERAL HOME LOAN BANK	1,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	6,000,000
FEDERAL HOME LOAN BANK	2,000,000
FEDERAL HOME LOAN BANK	1,000,000
FERAL FARM CREDIT BANK	2,000,000
FIDELITY NATL FINANCIAL	2,000,000
FN BL5028	919,061
GATX CORP	400,000
GATX CORP	250,000
GEORGIA-PACIFIC LLC	2,000,000
GNR 2023-148 KV	966,935
GOLDMAN SACHS GROUP INC	2,000,000
HERSHEY COMPANY	1,000,000
HOME DEPOT INC	2,000,000
HOME DEPOT INC.	1,500,000
HONEYWELL INTERNATIONAL	2,000,000
HUMANA	1,000,000
JOHN DEERE CAPITAL CORP	2,000,000
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

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Fixed Income

Description	Par Amount
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
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
RYDER SYSTEM INC	2,000,000
SOUTHERN CALIFORNIA EDISON	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
TOYOTA MOTOR CREDIT CORP	1,000,000
U S TREASURY	2,000,000
U S TREASURY	5,000,000
UNITED PARCEL SERVICE	773,000
UNITED PARCEL SERVICE	1,000,000
UNITED STATES TREASURY NOTES	2,000,000
UNITED STATES TREASURY NOTES	3,000,000
UNITED STATES TREASURY NOTES	3,000,000

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024

Fixed Income

Description	Par Amount
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	2,000,000
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
VETERINAL AFFAIRS MUNI	1,930,000
VISA INC	2,000,000
VISA INC.	1,000,000
WALMART INC	2,000,000
WESTERN & SOUTHERN INSURANCE	500,000
WESTERN & SOUTHERN LIFE	2,000,000

***Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024***

Additional Categories

Description	Capital Contributed
DEERPATH DIRECT LENDING	19,031,068
HIGHBRIDGE SPECIALTY III MED	145,379
ISHARES TR	79,650
MED FT WASHINGTON HIYD BOND FUND	77,287,703
MED MARATHON ECO III	5,786,064
MED. LORD ABBET SECURITIES	54,997,547
MEDICAL - COLUMBIA SECURITIE	69,977,933
MEDICAL - MARATHON CREDIT FU	104,761,721
MEDICAL - SHENKMAN SECURITIE	84,575,211
MEDICAL INS. OAKTREE EURO CS	3,812,413
MEDICAL OAKTREE OPP XB	9,501,667
MONROE CAPITAL CREDIT	15,046,290
SPDR SER TR T	5,201

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024

Alternative Investments

Description	Capital Contributed
ACTIS GLOBAL IV MEDICAL TRUS	2,814,234
ALPINVEST CO-INV VIII	8,982,939
APAX CREDIT OPP	930,042
APAX DIGITAL II	1,798,978
APAX IX MEDICAL	1,406,964
APAX X MEDICAL	7,209,972
APAX XI	1
AUDAX MEZZ V-A	1,483,429
AUDAX PRIVATE EQUITY V - MED	1
BAILLIE GIFFORD PRIVATE II	3,753,337
CARLYLE PARTNERS VIII	4,195,265
CARLYLE R&S ENERGY	5,899,275
CARLYLE R&S ENERGY II	544,383
FORT WASHINGTON PE OPP. III	927,856
FT WASHINGTON IV-K MED	3,158,961
FT WASHINGTON SMALL MARKET I	1,634,646
FT WASHINGTON X	3,564,372
FT WASHINGTON XI	1,339,032
FTWASHINGTONOPP IV	2,832,241
KKR AMERICAS XII	4,869,608
KKR HEALTH II	1,230,858
LANDMARK EQUITY XVII	1,192,492
LANDMARK XV - MEDICAL	846,458
LEXINGTON CAPITAL PARTNERS X	1,250,047
MED ALPINVEST SECONDARIES VI	5,606,234
MED CARLYLE EURO V	5,446,574
MED FT WASHINGTON X-S	3,110,740
MED INS. CARLYLE ASIA PARTNE	6,797,362
MED KKR EURO FUND V	4,060,967
MED MACQUARIE MIP VI	1
MED OAKTREE EURO PRINCIPAL F	4,110,821
MED OAKTREE MEZZANINE FUND V	3,256,109
MED. LANDMARK PE XVI	3,800,515
MEDICAL - FT. WASHINGTON VII	1,293,162
MEDICAL INS. APAX DIGITAL FU	6,556,689
MEDICAL INS. CARLYLE EUROPEA	2,017,972

***Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024***

Alternative Investments

Description	Capital Contributed
MEDICAL INS. KKR EUROPEAN IV	4,428,037
MEDICAL LEXINGTON CAPITAL PA	3,518,905
MEDICAL-FORT WASHINGTON VIII	5,458,196
MEDICAL-FT. WASHINGTON IX	8,382,067
MEDICAL-FT. WASHINGTON IX-K	8,148,043
NATURAL RESOURCES XII MEDICA	3,713,586
NGP ETP IV	1,262,530
NGP NATURAL RESOURCES XI MED	2,834,002
NGP XIII	527,248
OAKTREE EUROPEAN PRIN. IV ME	7,738,991
RIVERSTONE VI MEDICAL	4,587,584
SILVER LAKE ALPINE II	6,326,244
SILVER LAKE PARTNERS VII	1,934,342

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024

Real Estate

Description	Par Amount
AG NET LEASE IV	8,206,709
AG REALTY VALUE XI	1,959,519
BLACKSTONE X	443,267
CARLYLE PROPERTY INVESTORS M	10,967,175
CARLYLE RE IX	3,566,346
CARLYLE REALTY VIII MEDICAL	2,539,834
LANDMARK RE IX	39,384
LANDMARK REAL ESTATE VII	1,976,737
MED BLACKSTONE IX	3,848,714
MED CARLYLE CPI 3.31.21	9,986,782
MED ROCKWOOD REAL ESTATE XI	11,143,194
MED TA REALTY ASSOC XII	9,525,358
MEDICAL - CARLYLE REALTY VII	1,472,411
MEDICAL INS. BLACKSTONE RE V	4,439,961
MEDICAL LANDMARK RE VIII	5,412,952
MEDICAL PRISA LP	14,253,438
MEDICAL ROCKWOOD RE XII	1
ROCKWOOD FUND X	5,351,158
TA CORE REALTY FUND MEDICAL	28,602,191
TA REALTY XI - MEDICAL INSUR	5,269
TA REALTY XIII	2,162,878

***Teachers' Retirement System of the State of Kentucky
Health Insurance Trust Holdings
March 31, 2024***

Cash/Cash Equivalents

Description	Par Amount
CASH - CASH MGMT SECURITIES	35
CASH POOL UNITS	131,003,120

Teachers' Retirement System of the State of Kentucky
Life Insurance Trust Holdings
March 31, 2024

Description	Type
<u>Domestic & International Equities</u>	
10X GENOMICS INC	435
AFFIRM HLDGS INC	1,184
ALNYLAM PHARMACEUTICALS INC	212
AMAZON.COM INC	1,244
BAILLIE GIFFORD EAFE - LIFE	211,508
CHEWY INC	1,222
CLASS A COM	867
CLOUDFLARE INC	1,084
CONTRA ABIOMED INC	446
COSTAR GROUP INC	800
COURSERA INC COMMON STOCK	2,033
DATADOG INC	519
DENALI THERAPEUTICS INC	1,143
DOORDASH INC	994
DOXIMITY INC	744
DUOLINGO INC CL A COM	347
FACEBOOK INC	320
FT WASH FOCUSED EQTY SECURIT	1,239,035
GINKGO BIOWORKS HOLDINGS INC	5,473
GUARDANT HEALTH INC	978
HASHICORP INC COMMON STOCK	911
INSPIRE MED SYS INC	222
INSULET CORP	187
ISHARES TR	11,553
LEMONADE INC	696
LIFE BLACK ROCK ACWI EX US I	14,068,587
MODERNA INC	995
NETFLIX INC	219
NVIDIA CORP	277
ODDITY TECH LTD	433
PENUMBRA INC	104
PINTEREST INC CL A	1,574
RECURSION PHARMACEUTICALS IN	1,202
RIVIAN AUTOMOTIVE INC COMMON	476
ROBLOX CORPORATION CL A	1,268
ROKU INC	525
SAMSARA INC COMMON STOCK	939

Teachers' Retirement System of the State of Kentucky
Life Insurance Trust Holdings
March 31, 2024

Description	Type
SANA BIOTECHNOLOGY INC	668
SHOIFY INC	2,313
SNOWFLAKE INC	282
SPDR S&P MIDCAP 400 ETF TR	9,444
SPIDER UNIT TRUST	55,661
SPROUT SOCIAL INC	497
SWEETGREEN INC	1,980
TESLA INC	592
THE TRADE DESK	2,502
TWILIO INC	394
WATSCO INC	150
WAYFAIR INC	721
WORKDAY INC	325
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	98,626
GATX CORP	500,000
GNMA MTG POOL # 567909	84,212
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
Life Insurance Trust Holdings
March 31, 2024

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	2,146,831
SPDR SER TR T	3,420

Alternative Investments

Capital Contributed

ALPINVEST CO-INV VIII	449,053
APAX X LIFE	360,503
AUDAX MEZZ V-A	148,347
BAILLIE GIFFORD PRIVATE II	187,666
CARLYLE R&S ENERGY	294,966
FT WASHINGTON IV-K LIFE	315,893
FT WASHINGTON SMAILL MARKET	163,464
FT WASHINGTON X	356,440
FT WASHINGTON XI	133,904
FTWASHINGTONOPPIV	283,223
LANDMARK EQUITY XVII	59,624
LEXINGTON CAPITAL PARTNERS X	125,006
LIFE ALPINVEST SECONDARIES V	280,262
LIFE FT WASHINGTON X-S	311,072
LIFE LEXINGTON CAPITAL PARTN	351,927
LIFE OAKTREE EURO PRINCIPAL	411,071

Teachers' Retirement System of the State of Kentucky
Life Insurance Trust Holdings
March 31, 2024

Description	Type
LIFE OAKTREE MEZZANINE V	325,613
SILVER LAKE ALPINE II	316,308
SILVERLAKEPARTNERSVII	96,716
<u>Real Estate</u>	<u>Par Amount</u>
AG NET LEASE IV	410,335
AG REALTY VALUE XI	97,977
BLACKSTONE X	22,164
CARLYLE PROPERTY INVESTORS L	1,074,364
CARLYLE RE IX	396,267
LANDMARK RE IX	1,969
LIFE CARLYLE CPI 3.31.21	499,340
LIFE ROCKWOOD RE XII	1
LIFE ROCKWOOD REAL ESTATE XI	371,434
LIFE TA REALTY ASSOC XII	476,265
TA CORE REALTY FUND LIFE	1,349,368
TA REALTY XIII	108,143
<u>Cash / Cash Equivalents</u>	<u>Par Amount</u>
CASH - CASH MGMT SECURITIES	0
CASH POOL UNITS	5,729,062

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended March 31, 2024

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	\$ 25,727,606,200.60	5.21	11.13	15.33	5.06	9.34	8.25	7.52
<i>Policy Benchmark</i>		5.43	11.65	16.40	6.28	9.48	8.31	-
<u>Total Equity</u>	\$ 15,605,795,633.72	8.52	16.63	23.87	5.62	12.02	10.02	8.66
<u>Domestic Equity</u>	\$ 10,471,498,527.77	10.78	20.70	30.65	9.11	14.58	12.20	10.06
<i>S&P 1500 Index</i>		10.31	19.16	29.15	10.99	14.70	12.65	10.17
<u>All-Cap Equities</u>	\$ 587,387,737.93	7.94	14.47	25.42	9.30	15.80	-	-
<i>Russell 3000 Index</i>		10.02	19.29	29.29	9.78	14.34	-	-
Fort Washington Focused Equity	\$ 587,387,737.93	7.94	14.47	25.42	9.30	15.80	-	-
<u>Large-Cap Equities</u>	\$ 8,468,336,003.54	11.50	22.03	32.74	10.15	15.31	12.61	10.22
<i>S&P 500 Index</i>		10.56	19.44	29.80	11.49	15.05	12.96	10.15
Todd Asset Large Cap Intrinsic Value	\$ 1,361,499,727.57	13.40	25.59	29.94	10.87	14.67	11.23	9.84
S&P 500 Stock Index	\$ 2,764,393,059.29	10.56	19.57	30.05	11.60	15.37	13.25	10.35
UBS Value Oriented (Global)	\$ 851,106,201.92	8.22	18.80	29.79	10.62	15.53	12.35	10.06
State Street US Premier Growth Equity	\$ 982,306,110.90	13.60	27.61	46.69	12.74	19.36	15.72	-
Todd Asset Intrinsic Value Opportunity (Alpha)	\$ 654,576,334.28	13.15	18.29	24.56	13.37	14.80	9.17	-
UBS Alpha Collective	\$ 547,030,197.43	10.66	27.63	43.71	11.14	17.20	13.63	-
Wellington Large Cap Equity	\$ 939,447,916.69	12.81	22.54	32.41	10.40	15.22	13.58	-
Baillie Gifford US Equity Growth	\$ 367,976,455.46	8.86	18.84	35.91	-11.35	-	-	-
<u>Mid-Cap Equities</u>	\$ 825,747,028.44	9.91	15.76	19.81	2.87	9.57	9.81	-
<i>S&P 400 Index</i>		9.95	17.63	23.33	6.96	11.71	9.99	-
S&P 400 Stock Index	\$ 825,747,028.44	9.91	17.48	23.33	7.31	11.94	10.13	-
<u>Small-Cap Equities</u>	\$ 590,027,757.86	4.51	13.98	20.29	2.37	9.51	8.98	-
<i>S&P 600 Index</i>		2.46	12.14	15.93	2.28	9.15	8.80	-
Wellington Small Cap Equity	\$ 244,681,663.59	7.25	16.24	25.72	2.00	9.43	9.07	9.57
S&P 600 Stock Index	\$ 345,346,094.27	2.52	12.35	16.26	2.77	9.65	8.94	9.53

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended March 31, 2024

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>	\$ 5,134,297,105.95	3.86	8.37	10.55	-1.37	6.84	5.49	-
<i>MSCI AC World Ex US</i>		4.81	10.87	13.83	2.44	6.48	4.75	-
Todd Asset International Intrinsic Value	\$ 1,213,983,158.77	6.22	12.72	16.79	3.94	8.99	5.32	-
Baillie Gifford International	\$ 1,216,717,754.89	3.88	5.07	5.26	-9.75	6.19	6.15	-
UBS All Country World Ex US Equity	\$ 1,160,762,291.90	2.11	6.92	10.18	0.96	6.25	5.18	-
Barings All Country World Ex US	\$ 792,098,189.12	2.48	7.17	8.09	1.22	5.74	5.78	-
Black Rock MSCI ACWI Ex US IMI Index	\$ 645,483,308.49	4.30	10.41	13.21	1.93	6.42	4.77	-
Todd Asset International Intrinsic Value Opportunity	\$ 105,252,402.78	6.35	18.59	23.10	6.61	8.53	-	-
<u>Fixed Income</u>	\$ 3,284,763,928.60	-0.36	3.14	2.49	-1.74	1.04	2.13	3.71
<i>Bloomberg Barclays Govt/Credit Index</i>		-0.72	2.69	1.74	-2.35	0.62	1.70	3.04
<u>Intermediate</u>								
<i>Bloomberg Barclays Intermediate Govt/Credit Index</i>		-0.15	3.53	2.69	-1.06	1.09	1.61	2.76
Intermediate Bond	\$ 431,609,820.05	0.23	3.81	3.60	0.06	1.60	1.85	3.26
<u>Broad</u>								
<i>Bloomberg Barclays Govt/Credit Index</i>		-0.72	2.69	1.74	-2.35	0.62	1.70	3.04
Fort Washington Core Fixed Income	\$ 663,661,215.78	-0.01	4.13	3.26	-1.84	1.33	2.29	3.73
Internal Bond	\$ 157,072,750.52	0.59	4.01	3.87	-0.69	1.61	2.74	3.77
Broad Market Bond	\$ 683,780,389.32	-0.37	2.63	2.05	-1.65	0.79	2.02	3.73
403(b) Tax-Sheltered Trust	\$ 322,860.97	1.30	3.98	5.25	2.62	1.95	1.33	1.49
Galliard Capital Management Core Fixed Income	\$ 648,467,685.42	-0.17	3.93	3.38	-1.72	1.13	2.41	-
<u>Long</u>								
<i>Hybrid Index</i>		-1.30	1.87	0.80	-3.56	0.26	1.96	3.54
Long Term Bond	\$ 699,849,206.54	-1.43	1.45	0.46	-3.10	0.59	2.33	4.15

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended March 31, 2024

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>	\$ 1,684,404,874.15	-2.64	-4.70	-5.43	7.38	6.56	8.88	8.18
In House Real Estate Equity	\$ 400,230,070.32	1.73	4.46	6.05	5.18	4.50	7.21	7.87
<i>CPI plus 2%</i>		1.63	4.24	5.54	7.74	6.28	4.89	4.65
<u>Core Real Estate</u>	\$ 822,315,191.56	-4.43	-7.83	-9.00	7.20	6.41	8.53	-
<i>NCREIF ODCE (VW) Index</i>		-2.37	-8.85	-11.29	3.37	3.46	6.76	-
Prudential PRISA	\$ 431,791,061.93	-4.53	-9.14	-10.68	4.98	4.76	7.69	-
Carlyle Property Investors	\$ 183,218,315.72	-3.23	-4.75	-5.76	10.02	9.47	-	-
TA Realty Core Property	\$ 207,305,813.91	-5.26	-7.72	-8.19	9.37	8.28	-	-
<u>Non-Core Real Estate</u>	\$ 461,859,612.27	-3.05	-6.36	-7.94	10.65	9.52	12.43	-
<i>NCREIF Property Index</i>		-0.98	-5.29	-7.16	3.63	3.76	6.41	-
Carlyle Realty Partners VI	\$ 3,910,969.00	-3.69	-3.70	-3.13	1.30	-5.12	3.94	-
Blackstone Partners VII	\$ 7,378,079.67	-10.18	-22.89	-27.52	0.35	-1.49	6.03	-
Rockwood Capital Real Estate Partners IX	\$ 4,767,740.83	-3.21	-16.03	-16.62	-0.63	-5.25	5.19	-
Angelo Gordon Net Lease Realty III	\$ 40,877,533.00	2.55	7.69	9.21	9.58	9.27	9.13	-
Carlyle Realty Partners VII	\$ 10,912,681.00	-5.22	-12.96	-14.10	3.26	4.53	-	-
Landmark Real Estate Partners VII	\$ 6,463,264.03	-1.44	-2.52	-0.29	-1.48	-2.02	-	-
Blackstone Partners VIII	\$ 35,133,692.26	-5.00	-7.45	-8.57	14.33	13.71	-	-
The Realty Associates XI	\$ 1,401,351.00	-0.83	-23.90	-34.60	-2.84	3.55	-	-
Rockwood Capital Real Estate Partners X	\$ 21,739,120.28	-13.17	-26.29	-34.92	-5.87	-1.06	-	-
Landmark Real Estate Partners VIII	\$ 27,275,988.18	-0.63	-3.84	-3.24	19.18	14.28	-	-
Carlyle Realty Partners VIII	\$ 24,038,085.00	-3.36	0.27	0.22	33.97	28.59	-	-
Blackstone Partners IX	\$ 55,958,270.91	-4.47	-5.59	-5.31	21.00	-	-	-
Angelo Gordon Net Lease Realty IV	\$ 44,811,414.00	1.76	5.44	6.11	6.59	-	-	-
Rockwood Capital Real Estate Partners XI	\$ 64,445,314.27	-5.80	-13.66	-14.84	4.72	-	-	-
The Realty Associates XII	\$ 62,494,985.00	-1.15	-6.28	-5.52	15.61	-	-	-
Carlyle Realty Partners IX	\$ 17,260,314.00	-7.11	16.42	11.72	-	-	-	-
Angelo Gordon Realty Value XI	\$ 14,520,939.00	0.00	9.06	5.33	-	-	-	-
Blackstone X	\$ 3,597,775.77	7.80	12.74	46.08	-	-	-	-
The Realty Associates XIII	\$ 12,378,339.00	-6.86	-	-	-	-	-	-
Rockwood Capital Real Estate Partners XII	\$ 1,388,111.21	60.03	-	-	-	-	-	-
Landmark Real Estate Partners IX	\$ 1,105,644.86	-	-	-	-	-	-	-

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended March 31, 2024

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>	\$ 2,059,022,197.25	1.45	5.30	7.37	15.25	14.60	13.48	-
<u>Mature Private Equity</u>	\$ 1,220,487,657.82	0.57	1.16	5.38	14.83	13.37	11.79	-
<i>S&P 500 Index plus 3%</i>		<i>11.38</i>	<i>22.12</i>	<i>33.78</i>	<i>14.84</i>	<i>18.50</i>	<i>16.35</i>	-
KKR 2006	\$ 1.00	58.92	-30.97	-5.69	14.66	22.08	15.73	-
KKR European III	\$ 1,047,999.00	8.34	-28.61	-25.71	-24.86	-17.91	-0.51	-
Riverstone/Carlyle Energy and Power IV	\$ 34,383.00	-7.19	-23.16	-35.22	-15.82	-17.78	-13.02	-
Alinda Infrastructure II	\$ 285,805.00	15.50	32.49	253.25	40.21	21.78	11.79	-
Capital South Partners III	\$ 1,155,433.00	15.12	22.44	30.11	23.46	15.63	10.50	-
Landmark Equity Partners XIV	\$ 1,580,032.88	2.15	0.66	2.91	7.53	5.26	5.04	-
Lexington Capital Partners VII	\$ 2,801,742.00	-1.17	-7.13	-3.39	10.02	9.34	11.30	-
Stepstone Pioneer Capital III	\$ 5,695,034.00	0.00	-12.11	-12.51	5.58	4.23	9.40	-
Oaktree Mezzanine III	\$ 5,260.00	8.61	34.81	-38.81	15.97	9.66	15.21	-
JP Morgan Global Maritime	\$ 311,888.08	0.00	-68.78	-74.00	-12.65	-12.47	-8.74	-
Audax Mezzanine III	\$ 1,372,026.92	0.00	-4.54	-7.99	28.32	23.65	17.01	-
Hellman & Friedman Capital Partners VII	\$ 4,451,256.00	2.65	18.19	29.66	20.26	24.61	28.65	-
Oaktree European Principal III	\$ 7,740,550.00	-1.55	-10.94	-14.60	-7.12	-2.94	4.40	-
NGP Natural Resources X	\$ 4,179,798.00	-2.92	2.03	-5.99	14.40	-6.38	-1.84	-
Riverstone Energy and Power V	\$ 3,586,912.00	5.76	-5.08	-6.64	16.29	-11.90	-5.75	-
Actis Global IV	\$ 27,586,152.00	0.00	2.17	0.93	0.20	6.63	11.04	-
APAX VIII	\$ 5,746,189.00	5.03	-0.86	10.58	-11.86	5.67	10.70	-
Audax PE IV	\$ 83,629.00	0.00	-2.31	0.20	-	-	-	-
Landmark Equity Partners XV	\$ 5,619,187.89	1.59	-2.22	-1.69	6.79	6.53	10.66	-
Fort Washington VIII	\$ 23,337,538.00	-2.22	1.39	1.39	17.39	15.12	12.56	-
Public Pension Capital	\$ 191,028,652.82	0.00	7.25	13.83	24.19	26.23	-	-
NGP Natural Resources XI	\$ 26,548,689.00	-5.85	2.35	3.20	33.37	11.80	-	-
Gavea Investments V	\$ 3,070,227.00	3.30	7.65	-12.26	16.16	44.28	-	-
Oaktree Mezzanine IV	\$ 2,599,266.00	6.19	11.66	14.14	13.65	12.36	-	-
Lexington Capital Partners VIII	\$ 19,577,281.00	0.28	-8.03	1.60	12.85	12.23	-	-
KKR European IV	\$ 33,683,086.00	-0.12	11.71	14.40	12.82	18.49	-	-
IFM Global Infrastructure	\$ 254,161,570.21	-0.42	5.95	8.40	12.09	11.14	-	-
Carlyle Europe Partners IV	\$ 14,491,063.00	4.03	12.12	13.56	21.70	19.36	-	-
Audax PE V	\$ 18,773,062.00	4.39	-3.76	-2.27	39.87	32.37	-	-
Fort Washington IX	\$ 39,302,191.00	-0.76	-1.48	-1.48	19.69	15.55	-	-
Fort Washington IX-K	\$ 36,879,223.00	-1.44	-2.48	-2.48	17.84	15.08	-	-

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Hellman & Friedman Capital Partners VIII	\$ 60,370,761.00	2.62	4.74	4.35	4.89	11.36	-	-
Riverstone Energy and Power VI	\$ 22,940,582.00	-1.32	0.21	0.78	22.48	-1.80	-	-
Audax Mezzanine IV	\$ 9,080,776.72	0.00	1.24	10.28	15.27	13.91	-	-
APAX IX	\$ 42,368,039.00	-8.54	-8.98	-9.03	8.29	15.85	-	-
Oaktree European Principal IV	\$ 51,785,714.00	1.98	-1.77	-0.18	3.10	7.98	-	-
KKR Americas XII	\$ 59,437,384.00	3.82	20.90	25.25	17.77	21.34	-	-
NGP Natural Resources XII	\$ 27,555,749.00	0.64	23.43	23.97	33.14	18.79	-	-
JP Morgan Global Transport Income	\$ 74,928,153.54	0.00	3.27	9.26	8.95	9.71	-	-
APAX Digital	\$ 60,527,446.15	4.96	6.56	9.85	10.71	25.49	-	-
Landmark Equity Partners XVI	\$ 31,858,335.61	-1.12	-1.29	-1.29	15.41	17.74	-	-
Carlyle Asia Partners V	\$ 42,899,589.00	0.00	2.98	-0.97	8.37	19.94	-	-
<u>Private Equity < 5 Years</u>	\$ 838,534,539.43	2.73	4.13	10.23	17.18	17.21	-	-
Carlyle Europe Partners V	\$ 42,674,326.00	5.54	0.67	5.61	18.26	-	-	-
Fort Washington X	\$ 31,501,894.00	2.26	7.73	7.73	23.25	-	-	-
Audax PE VI-A	\$ 44,121,565.29	0.00	0.26	-1.71	36.09	-	-	-
Fort Washington X-S	\$ 26,599,990.00	4.92	8.87	8.87	21.98	-	-	-
Oaktree Mezzanine V	\$ 33,141,222.00	2.16	8.06	10.50	16.39	-	-	-
Lexington Capital Partners IX	\$ 49,795,584.00	-0.25	2.75	2.91	20.21	-	-	-
KKR European V	\$ 51,561,278.00	3.46	6.96	9.34	10.61	-	-	-
Oaktree European Principal V	\$ 66,359,204.00	4.05	1.95	3.32	18.50	-	-	-
APAX X	\$ 54,939,923.77	5.45	7.66	16.27	19.86	-	-	-
AlpInvest Secondaries VII	\$ 37,404,635.85	0.00	3.78	16.76	38.27	-	-	-
Carlyle Renewable and Sustainable Energy	\$ 45,172,164.00	4.80	10.92	10.88	-	-	-	-
Fort Washington PE Opportunities IV	\$ 16,996,947.00	-1.44	4.11	4.11	-	-	-	-
Fort Washington PE Opportunities IV-K	\$ 22,484,664.00	-1.35	3.49	3.49	-	-	-	-
AlpInvest Co-Investment VIII	\$ 51,227,836.15	0.60	3.38	6.46	-	-	-	-
Silver Lake Alpine II	\$ 42,661,195.00	4.83	11.00	15.82	-	-	-	-
Baillie Gifford Private Companies II	\$ 33,003,085.41	0.00	1.71	-5.11	-	-	-	-
KKR Health II	\$ 10,172,359.00	0.67	13.15	12.54	-	-	-	-
Audax Mezzanine V	\$ 15,858,249.04	0.00	6.84	9.14	-	-	-	-
NGP ETP IV	\$ 7,738,752.00	1.94	1.64	1.39	-	-	-	-
Manulife Cropland Plus	\$ 25,347,785.00	0.00	2.85	2.74	-	-	-	-
APAX Credit Opportunities	\$ 5,077,307.00	53.60	36.52	31.86	-	-	-	-
APAX Digital II	\$ 10,573,443.98	1.30	7.43	36.12	-	-	-	-
Carlyle Renewable and Sustainable Energy II	\$ 6,480,705.00	14.02	47.63	54.80	-	-	-	-
Fort Washington II-K	\$ 17,473,160.00	4.79	34.97	34.97	-	-	-	-
Fort Washington XI-K	\$ 10,099,604.00	3.75	6.34	6.34	-	-	-	-

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Landmark Equity Partners XVII	\$ 11,884,094.32	4.18	39.18	56.51	-	-	-	-
Carlyle Partners VIII	\$ 25,213,968.00	4.83	9.07	15.17	-	-	-	-
Fort Washington XI	\$ 4,795,969.00	1.35	-13.00	-13.00	-	-	-	-
Lexington Capital Partners X	\$ 17,946,654.00	-1.25	21.85	-	-	-	-	-
Fort Washington II	\$ 4,828,056.00	5.18	32.84	-	-	-	-	-
NGP Natural Resources XIII	\$ 4,267,521.00	0.12	-	-	-	-	-	-
Silver Lake Alpine VII	\$ 10,120,943.00	-	-	-	-	-	-	-
APAX XI	\$ 1,010,453.62	-	-	-	-	-	-	-
Macquarie MIP VI	\$ 1.00	-	-	-	-	-	-	-
<u>Timberland</u>	\$ 496,969,993.95	2.70	6.85	7.68	7.61	4.02	4.08	-
<i>NCREIF Timberland Index</i>		2.12	8.00	9.85	10.99	7.04	5.83	-
Molpus Lake Superior Timberlands (Michigan)	\$ 73,635,648.64	-14.14	-11.46	-11.17	2.62	-1.18	-0.19	-
Molpus Lake Superior Timberlands (Hiwassee)	\$ 7,660,971.13	-16.55	-12.81	-13.81	-3.52	-1.70	0.16	-
Molpus Seven States	\$ 53,826,499.17	17.48	18.58	19.58	11.63	7.78	8.30	-
Molpus Lake Superior Timberlands (Magnolia)	\$ 92,199,011.93	22.60	31.23	31.24	15.87	-	-	-
Molpus Lake Superior Timberlands (Toledo)	\$ 269,647,863.08	0.63	4.74	5.98	-	-	-	-
<u>Additional Categories</u>	\$ 2,210,254,661.23	2.12	7.67	8.85	4.50	5.08	4.60	-
<i>B of A Merrill Lynch U.S. High Yield Master II Constrained</i>		1.51	9.27	11.06	2.21	4.01	4.36	-
<u>Evergreen Funds</u>								
Fort Washington High Yield Bond	\$ 297,143,791.31	1.29	9.33	11.13	2.81	4.03	4.16	-
Marathon TRS Credit	\$ 617,913,005.28	3.38	8.45	6.85	5.26	4.40	3.15	-
Shenkman Capital Management	\$ 374,712,353.44	2.18	8.27	11.47	5.30	5.15	4.42	-
Barings Capital European Loan	\$ 91,020,000.00	2.09	7.81	11.24	4.70	5.58	-	-
Columbia High Yield Bond	\$ 167,153,468.12	1.30	8.90	10.62	2.82	4.80	-	-
Lord Abbett High Yield Bond	\$ 109,855,642.09	1.93	9.00	10.70	1.74	-	-	-
In House High Yield Bond	\$ 217,347,693.08	1.07	7.50	8.51	2.37	-	-	-
Deerpath Direct Lending	\$ 74,596,334.82	3.54	11.46	18.21	-	-	-	-
Monroe Capital Private Credit	\$ 97,978,014.00	1.75	-	-	-	-	-	-

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<u>Non-Evergreen Funds</u>								
Avenue Special Situations VI	\$ 10,793,340.00	-0.29	-1.37	-2.88	0.25	9.42	2.50	-
Oaktree Opportunities IX	\$ 33,014,636.00	3.09	8.23	16.34	31.03	20.65	12.40	-
Highbridge Specialty Loan III	\$ 689,812.00	3.95	-1.80	-2.33	-4.24	-4.71	1.30	-
Oaktree European Dislocation	\$ 86,548.00	-55.48	-75.35	-74.72	-60.83	-47.84	-24.49	-
Oaktree Opportunities X	\$ 12,352,344.00	2.64	3.49	4.72	12.14	8.51	-	-
Oaktree European Capital Solutions	\$ 15,956,872.00	2.38	-4.42	-0.71	0.49	6.92	-	-
Marathon European Credit Opportunities III	\$ 35,171,249.09	-3.38	-13.68	-15.62	-2.84	0.92	-	-
Oaktree Opportunities Xb	\$ 54,469,558.00	1.71	4.84	6.83	15.80	11.06	-	-
<u>Short Term</u>								
Cash (Unallocated)	\$ 386,394,911.70	1.39	4.27	5.27	2.68	1.99	1.39	1.70
90 Day T-Bill		1.29	4.03	5.24	2.58	2.02	1.37	1.48
Total Trust Gross Return for 30-year period*			8.06					

*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.

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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>
TOTAL PLAN	\$ 25,727,606,200.60	5.13	10.96	14.97	4.76	9.03	7.97	7.38
<i>Policy Benchmark</i>		5.43	11.65	16.40	6.28	9.48	8.31	-
<u>Total Equity</u>	\$ 15,605,795,633.72	8.48	16.56	23.70	5.47	11.86	9.87	8.58
<u>Domestic Equity</u>	\$ 10,471,498,527.77	10.75	20.64	30.50	8.98	14.46	12.09	10.00
<i>S&P 1500 Index</i>		10.31	19.16	29.15	10.99	14.70	12.65	10.17
<u>All-Cap Equities</u>	\$ 587,387,737.93	7.85	14.26	24.98	8.92	15.40	-	-
<i>Russell 3000 Index</i>		10.02	19.29	29.29	9.78	14.34	-	-
Fort Washington Focused Equity	\$ 587,387,737.93	7.85	14.26	24.98	8.92	15.40	-	-
<u>Large-Cap Equities</u>	\$ 8,468,336,003.54	11.47	21.99	32.63	10.07	15.22	12.53	10.18
<i>S&P 500 Index</i>		10.56	19.44	29.88	11.49	15.05	12.96	10.15
Todd Asset Large Cap Intrinsic Value	\$ 1,361,499,727.57	13.39	25.56	29.87	10.81	14.61	11.17	9.81
S&P 500 Stock Index	\$ 2,764,393,059.29	10.56	19.57	30.05	11.60	15.37	13.25	10.35
UBS Value Oriented (Global)	\$ 851,106,201.92	8.19	18.72	29.59	10.48	15.38	12.22	10.00
State Street US Premier Growth Equity	\$ 982,306,110.90	13.54	27.56	46.57	12.65	19.25	15.60	-
Todd Asset Intrinsic Value Opportunity (Alpha)	\$ 654,576,334.28	13.13	28.26	24.49	13.31	14.74	9.12	-
UBS Alpha Collective	\$ 547,030,197.43	10.58	27.46	43.16	10.73	16.80	13.17	-
Wellington Large Cap Equity	\$ 939,447,916.69	12.77	22.47	32.25	10.26	15.08	13.44	-
Baillie Gifford US Equity Growth	\$ 367,976,455.46	8.81	18.71	35.64	-11.53	-	-	-
<u>Mid-Cap Equities</u>	\$ 825,747,028.44	9.91	15.69	19.55	2.56	9.25	9.51	-
<i>S&P 400 Index</i>		9.95	17.63	23.33	6.96	11.71	9.99	-
S&P 400 Stock Index	\$ 825,747,028.44	9.91	17.48	23.33	7.31	11.94	10.13	-
<u>Small-Cap Equities</u>	\$ 590,027,757.86	4.47	13.90	20.13	2.22	9.35	8.82	-
<i>S&P 600 Index</i>		2.46	12.14	15.93	2.28	9.15	8.80	-
Wellington Small Cap Equity	\$ 244,681,663.59	7.17	16.05	25.32	1.67	9.08	8.73	9.38
S&P 600 Stock Index	\$ 345,346,094.27	2.52	12.35	16.26	2.77	9.65	8.94	9.53

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<u>International Equity</u>	\$ 5,134,297,105.95	3.81	8.28	10.33	-1.57	6.62	5.28	-
<i>MSCI AC World Ex US</i>		4.81	10.87	13.83	2.44	6.48	4.75	-
Todd Asset International Intrinsic Value	\$ 1,213,983,158.77	6.21	12.69	16.74	3.88	8.93	5.26	-
Baillie Gifford International	\$ 1,216,717,754.89	3.79	4.87	4.88	-10.08	5.81	5.83	-
UBS All Country World Ex US Equity	\$ 1,160,762,291.90	2.09	6.83	10.00	0.82	6.11	5.02	-
Barings All Country World Ex US	\$ 792,098,189.12	2.37	7.05	7.75	0.83	5.30	5.34	-
Black Rock MSCI ACWI Ex US IMI Index	\$ 645,483,308.49	4.27	10.38	13.14	1.88	6.37	4.72	-
Todd Asset International Intrinsic Value Opportunity	\$ 105,252,402.78	6.33	18.58	23.05	6.56	8.48	-	-
<u>Fixed Income</u>	\$ 3,284,763,928.60	-0.37	3.13	2.48	-1.76	1.02	2.11	3.70
<i>Bloomberg Barclays Govt/Credit Index</i>		-0.72	2.69	1.74	-2.35	0.62	1.70	3.04
<u>Intermediate</u>								
<i>Bloomberg Barclays Intermediate Govt/Credit Index</i>		-0.15	3.53	2.69	-1.06	1.09	1.61	2.76
Intermediate Bond	\$ 431,609,820.05	0.23	3.81	3.60	0.06	1.60	1.85	3.26
<u>Broad</u>								
<i>Bloomberg Barclays Govt/Credit Index</i>		-0.72	2.69	1.74	-2.35	0.62	1.70	3.04
Fort Washington Core Fixed Income	\$ 663,661,215.78	-0.02	4.11	3.22	-1.88	1.28	2.25	3.71
Internal Bond	\$ 157,072,750.52	0.59	4.01	3.87	-0.69	1.61	2.74	3.77
Broad Market Bond	\$ 683,780,389.32	-0.37	2.63	2.05	-1.65	0.79	2.02	3.73
403(b) Tax-Sheltered Trust	\$ 322,860.97	1.30	3.98	5.25	2.62	1.95	1.33	1.49
Galliard Capital Management Core Fixed Income	\$ 648,467,685.42	-0.17	3.91	3.34	-1.77	1.08	2.36	-
<u>Long</u>								
<i>Hybrid Index</i>		-1.30	1.87	0.80	-3.56	0.26	1.96	3.54
Long Term Bond	\$ 699,849,206.54	-1.43	1.45	0.46	-3.10	0.59	2.33	4.15
<u>Real Estate</u>	\$ 1,684,404,874.15	-2.95	-5.25	-6.44	6.40	5.59	8.02	7.74
In House Real Estate Equity	\$ 400,230,070.32	1.73	4.46	6.05	5.18	4.50	7.21	7.87

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<i>CPI plus 2%</i>		1.63	4.24	5.54	7.74	6.28	4.89	4.65
<u>Core Real Estate</u>	\$ 822,315,191.56	-4.61	-8.18	-9.68	6.41	5.62	7.77	-
<i>NCREIF ODCE (VW) Index</i>		-2.37	-8.85	-11.29	3.37	3.46	6.76	-
Prudential PRISA	\$ 431,791,061.93	-4.70	-9.47	-11.33	4.20	3.98	6.92	-
Carlyle Property Investors	\$ 183,218,315.72	-3.44	-5.17	-6.59	9.02	8.53	-	-
TA Realty Core Property	\$ 207,305,813.91	-5.42	-8.05	-8.83	8.65	7.58	-	-
<u>Non-Core Real Estate</u>	\$ 461,859,612.27	-3.84	-7.66	-10.24	8.40	7.20	10.31	-
<i>NCREIF Property Index</i>		-0.98	-5.29	-7.16	3.63	3.76	6.41	-
Carlyle Realty Partners VI	\$ 3,910,969.00	-3.86	-4.04	-3.80	0.10	-6.46	2.64	-
Blackstone Partners VII	\$ 7,378,079.67	-10.18	-22.89	-27.52	-0.16	-2.22	5.05	-
Rockwood Capital Real Estate Partners IX	\$ 4,767,740.83	-4.10	-17.54	-19.04	-3.24	-7.86	2.80	-
Angelo Gordon Net Lease Realty III	\$ 40,877,533.00	1.91	6.65	6.53	7.22	6.90	7.01	-
Carlyle Realty Partners VII	\$ 10,912,681.00	-5.57	-13.58	-15.26	1.82	3.07	-	-
Landmark Real Estate Partners VII	\$ 6,463,264.03	-1.68	-3.03	-1.32	-2.56	-3.20	-	-
Blackstone Partners VIII	\$ 35,133,692.26	-5.24	-7.93	-9.52	13.05	12.49	-	-
The Realty Associates XI	\$ 1,401,351.00	-1.20	-24.78	-35.69	-4.36	1.72	-	-
Rockwood Capital Real Estate Partners X	\$ 21,739,120.28	-13.74	-27.53	-36.47	-7.84	-3.00	-	-
Landmark Real Estate Partners VIII	\$ 27,275,988.18	-0.97	-4.51	-4.61	16.82	11.24	-	-
Carlyle Realty Partners VIII	\$ 24,038,085.00	-3.73	-0.48	-1.27	31.06	23.04	-	-
Blackstone Partners IX	\$ 55,958,270.91	-4.72	-6.09	-6.29	18.90	-	-	-
Angelo Gordon Net Lease Realty IV	\$ 44,811,414.00	1.23	4.62	4.16	4.64	-	-	-
Rockwood Capital Real Estate Partners XI	\$ 64,445,314.27	-6.10	-14.19	-15.99	2.85	-	-	-
The Realty Associates XII	\$ 62,494,985.00	-1.55	-7.01	-7.00	13.88	-	-	-
Carlyle Realty Partners IX	\$ 17,260,314.00	-8.15	13.69	1.89	-	-	-	-
Angelo Gordon Realty Value XI	\$ 14,520,939.00	0.00	8.47	-5.69	-	-	-	-
Blackstone X	\$ 3,597,775.77	-0.09	-3.48	-30.20	-	-	-	-
The Realty Associates XIII	\$ 12,378,339.00	-7.82	-	-	-	-	-	-
Rockwood Capital Real Estate Partners XII	\$ 1,388,111.21	6.02	-	-	-	-	-	-
Landmark Real Estate Partners IX	\$ 1,105,644.86	-	-	-	-	-	-	-

Teachers' Retirement System of the State of Kentucky
Retirement Annuity Trust
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Net of Management Fee Returns
For the Period Ended March 31, 2024

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>	\$ 2,059,022,197.25	1.17	4.70	6.03	13.90	13.10	12.01	-
<u>Mature Private Equity</u>	\$ 1,220,487,657.82	0.41	2.99	4.27	13.66	12.13	11.79	-
<i>S&P 500 Index plus 3%</i>		<i>11.38</i>	<i>22.12</i>	<i>33.78</i>	<i>14.84</i>	<i>18.50</i>	<i>16.35</i>	-
KKR 2006	\$ 1.00	58.92	-30.97	-5.69	14.20	21.72	15.58	-
KKR European III	\$ 1,047,999.00	8.34	-28.57	-26.11	-25.53	-19.02	-1.26	-
Riverstone/Carlyle Energy and Power IV	\$ 34,383.00	-7.19	-23.16	-35.22	-19.08	-19.95	-14.34	-
Alinda Infrastructure II	\$ 285,805.00	15.50	32.49	140.25	22.88	12.16	6.81	-
Capital South Partners III	\$ 1,155,433.00	15.12	22.44	30.11	23.46	15.55	9.32	-
Landmark Equity Partners XIV	\$ 1,580,032.88	1.82	-0.06	1.56	6.09	3.88	3.52	-
Lexington Capital Partners VII	\$ 2,801,742.00	-1.17	-7.13	-3.39	9.71	8.56	10.42	-
Stepstone Pioneer Capital III	\$ 5,695,034.00	0.00	-12.21	-12.93	4.84	3.40	8.62	-
Oaktree Mezzanine III	\$ 5,260.00	8.61	34.81	-38.81	15.97	8.89	13.96	-
JP Morgan Global Maritime	\$ 311,888.08	0.00	-68.92	-74.30	-13.68	-13.78	-10.02	-
Audax Mezzanine III	\$ 1,372,026.92	0.00	-4.54	-8.01	26.78	21.88	15.51	-
Hellman & Friedman Capital Partners VII	\$ 4,451,256.00	2.65	18.19	29.49	20.10	24.44	28.18	-
Oaktree European Principal III	\$ 7,740,550.00	-1.55	-10.94	-14.60	-8.31	-4.38	3.04	-
NGP Natural Resources X	\$ 4,179,798.00	-3.53	0.68	-8.22	11.63	-8.69	-3.73	-
Riverstone Energy and Power V	\$ 3,586,912.00	5.22	-5.94	-8.14	14.54	-13.23	-6.77	-
Actis Global IV	\$ 27,586,152.00	0.00	1.73	-0.49	-1.65	4.59	8.87	-
APAX VIII	\$ 5,746,189.00	4.81	-1.10	9.04	-12.91	4.48	9.59	-
Audax PE IV	\$ 83,629.00	0.00	-2.31	0.20	-	-	-	-
Landmark Equity Partners XV	\$ 5,619,187.89	0.96	-3.42	-4.01	4.25	3.94	8.06	-
Fort Washington VIII	\$ 23,337,538.00	-2.32	1.28	0.99	16.93	14.64	11.94	-
Public Pension Capital	\$ 191,028,652.82	0.00	6.74	12.37	22.45	24.48	-	-
NGP Natural Resources XI	\$ 26,548,689.00	-6.16	1.63	1.85	31.61	10.27	-	-
Gavea Investments V	\$ 3,070,227.00	2.97	6.87	-13.39	14.45	41.54	-	-
Oaktree Mezzanine IV	\$ 2,599,266.00	5.30	10.11	11.40	10.99	10.07	-	-
Lexington Capital Partners VIII	\$ 19,577,281.00	0.02	-8.54	0.55	11.65	10.99	-	-
KKR European IV	\$ 33,683,086.00	-0.12	11.71	14.40	12.82	18.49	-	-
IFM Global Infrastructure	\$ 254,161,570.21	-0.66	5.26	7.35	11.00	10.06	-	-
Carlyle Europe Partners IV	\$ 14,491,063.00	3.75	11.59	12.60	20.55	18.26	-	-
Audax PE V	\$ 18,773,062.00	4.39	-3.76	-2.27	39.75	32.27	-	-
Fort Washington IX	\$ 39,302,191.00	-0.83	-1.57	-1.79	19.29	15.03	-	-
Fort Washington IX-K	\$ 36,879,223.00	-1.52	-2.57	-2.79	17.44	14.58	-	-

Teachers' Retirement System of the State of Kentucky
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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>
Hellman & Friedman Capital Partners VIII	\$ 60,370,761.00	2.50	4.50	3.77	4.46	10.78	-	-
Riverstone Energy and Power VI	\$ 22,940,582.00	-1.60	-0.40	-0.33	21.11	-3.65	-	-
Audax Mezzanine IV	\$ 9,080,776.72	0.00	0.80	8.76	13.42	11.30	-	-
APAX IX	\$ 42,368,039.00	3.18	-6.28	-8.47	2.11	15.84	-	-
Oaktree European Principal IV	\$ 51,785,714.00	1.68	-2.41	-1.62	1.45	6.25	-	-
KKR Americas XII	\$ 59,437,384.00	3.69	20.67	24.54	17.14	19.92	-	-
NGP Natural Resources XII	\$ 27,555,749.00	0.15	21.87	21.26	30.23	15.50	-	-
JP Morgan Global Transport Income	\$ 74,928,153.54	0.00	3.05	8.34	8.14	9.71	-	-
APAX Digital	\$ 60,527,446.15	4.61	5.87	8.50	9.32	21.71	-	-
Landmark Equity Partners XVI	\$ 31,858,335.61	-1.51	-2.05	-2.88	13.35	13.67	-	-
Carlyle Asia Partners V	\$ 42,899,589.00	0.00	2.58	-2.40	5.84	12.65	-	-
<u>Private Equity < 5 Years</u>	\$ 838,534,539.43	2.73	6.20	8.40	15.77	15.60	-	-
Carlyle Europe Partners V	\$ 42,674,326.00	5.08	-0.19	3.69	14.80	-	-	-
Fort Washington X	\$ 31,501,894.00	2.15	7.63	7.25	22.56	-	-	-
Audax PE VI-A	\$ 44,121,565.29	0.00	0.26	-1.71	35.89	-	-	-
Fort Washington X-S	\$ 26,599,990.00	4.79	8.73	8.30	21.07	-	-	-
Oaktree Mezzanine V	\$ 33,141,222.00	1.81	7.30	8.99	15.40	-	-	-
Lexington Capital Partners IX	\$ 49,795,584.00	-0.50	2.24	1.87	18.90	-	-	-
KKR European V	\$ 51,561,278.00	3.34	6.55	8.35	9.41	-	-	-
Oaktree European Principal V	\$ 66,359,204.00	3.80	1.45	2.30	16.22	-	-	-
APAX X	\$ 54,939,923.77	5.19	6.99	15.11	16.90	-	-	-
AlpInvest Secondaries VII	\$ 37,404,635.85	0.00	3.45	15.33	28.57	-	-	-
Carlyle Renewable and Sustainable Energy	\$ 45,172,164.00	4.53	10.38	9.89	-	-	-	-
Fort Washington PE Opportunities IV	\$ 16,996,947.00	-1.77	3.78	2.52	-	-	-	-
Fort Washington PE Opportunities IV-K	\$ 22,484,664.00	-1.66	3.26	2.01	-	-	-	-
AlpInvest Co-Investment VIII	\$ 51,227,836.15	0.39	3.20	5.45	-	-	-	-
Silver Lake Alpine II	\$ 42,661,195.00	4.61	10.93	15.08	-	-	-	-
Baillie Gifford Private Companies II	\$ 33,003,085.41	0.00	1.47	-5.92	-	-	-	-
KKR Health II	\$ 10,172,359.00	-0.71	10.20	3.26	-	-	-	-
Audax Mezzanine V	\$ 15,858,249.04	0.00	6.89	6.74	-	-	-	-
NGP ETP IV	\$ 7,738,752.00	0.19	-1.98	-5.87	-	-	-	-
Manulife Cropland Plus	\$ 25,347,785.00	0.00	2.50	2.01	-	-	-	-
APAX Credit Opportunities	\$ 5,077,307.00	52.32	34.90	28.38	-	-	-	-
APAX Digital II	\$ 10,573,443.98	-0.56	23.39	-69.24	-	-	-	-
Carlyle Renewable and Sustainable Energy II	\$ 6,480,705.00	12.75	45.02	47.71	-	-	-	-
Fort Washington II-K	\$ 17,473,160.00	4.64	35.02	33.74	-	-	-	-
Fort Washington XI-K	\$ 10,099,604.00	3.37	6.05	4.18	-	-	-	-

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*
Landmark Equity Partners XVII	\$ 11,884,094.32	3.16	35.92	46.35	-	-	-	-
Carlyle Partners VIII	\$ 25,213,968.00	3.94	6.95	8.17	-	-	-	-
Fort Washington XI	\$ 4,795,969.00	0.94	-13.02	-15.38	-	-	-	-
Lexington Capital Partners X	\$ 17,946,654.00	-1.88	21.04	-	-	-	-	-
Fort Washington II	\$ 4,828,056.00	5.02	32.72	-	-	-	-	-
NGP Natural Resources XIII	\$ 4,267,521.00	-1.79	-	-	-	-	-	-
Silver Lake Alpine VII	\$ 10,120,943.00	-	-	-	-	-	-	-
APAX XI	\$ 1,010,453.62	-	-	-	-	-	-	-
Macquarie MIP VI	\$ 1.00	-	-	-	-	-	-	-
Timberland	\$ 496,969,993.95	2.56	6.57	7.12	7.02	3.37	3.44	-
<i>NCREIF Timberland Index</i>		2.12	8.00	9.85	10.99	7.04	5.83	-
Molpus Lake Superior Timberlands (Michigan)	\$ 73,635,648.64	-14.26	-11.70	-11.63	2.11	-1.77	-0.78	-
Molpus Lake Superior Timberlands (Hiwassee)	\$ 7,660,971.13	-16.67	-13.04	-14.25	-4.00	-2.27	-0.41	-
Molpus Seven States	\$ 53,826,499.17	17.22	18.07	18.57	10.68	6.85	7.44	-
Molpus Lake Superior Timberlands (Magnolia)	\$ 92,199,011.93	22.48	30.95	30.63	15.31	-	-	-
Molpus Lake Superior Timberlands (Toledo)	\$ 269,647,863.08	0.50	4.48	5.46	-	-	-	-
Additional Categories	\$ 2,210,254,661.23	2.02	7.46	8.41	4.10	4.58	4.09	-
<i>B of A Merrill Lynch U.S. High Yield Master II Constrained</i>		1.51	9.27	11.06	2.21	4.01	4.36	-
Evergreen Funds								
Fort Washington High Yield Bond	\$ 297,143,791.31	1.24	9.22	10.91	2.61	3.82	3.96	-
Marathon TRS Credit	\$ 617,913,005.28	3.34	8.37	6.70	5.08	3.91	2.55	-
Shenkman Capital Management	\$ 374,712,353.44	2.07	8.01	10.97	4.86	4.71	3.99	-
Barings Capital European Loan	\$ 91,020,000.00	1.97	7.56	10.75	4.23	5.10	-	-
Columbia High Yield Bond	\$ 167,153,468.12	1.21	8.71	10.21	2.44	4.41	-	-
Lord Abbett High Yield Bond	\$ 109,855,642.09	1.85	8.83	10.34	1.40	-	-	-
In House High Yield Bond	\$ 217,347,693.08	1.07	7.50	8.51	2.37	-	-	-
Deerpath Direct Lending	\$ 74,596,334.82	2.88	10.04	14.41	-	-	-	-
Monroe Capital Private Credit	\$ 97,978,014.00	1.75	-	-	-	-	-	-

FINAL

Teachers' Retirement System of the State of Kentucky
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Net of Management Fee Returns
For the Period Ended March 31, 2024

	<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	\$ 10,793,340.00	-0.29	-1.37	-2.88	0.25	9.42	2.37	-
Oaktree Opportunities IX	\$ 33,014,636.00	2.86	7.68	15.21	29.56	19.02	10.95	-
Highbridge Specialty Loan III	\$ 689,812.00	3.95	-1.80	-2.33	-3.67	-4.47	0.76	-
Oaktree European Dislocation	\$ 86,548.00	-55.48	-75.35	-74.72	-61.70	-48.95	-25.88	-
Oaktree Opportunities X	\$ 12,352,344.00	2.24	2.68	3.16	10.48	6.92	-	-
Oaktree European Capital Solutions	\$ 15,956,872.00	1.90	-5.26	-2.44	-1.10	5.30	-	-
Marathon European Credit Opportunities III	\$ 35,171,249.09	-3.80	-14.34	-16.74	-4.16	-0.42	-	-
Oaktree Opportunities Xb	\$ 54,469,558.00	1.45	4.29	5.75	13.93	8.88	-	-
<u>Short Term</u>								
Cash (Unallocated)	\$ 386,394,911.70	1.39	4.27	5.27	2.68	1.99	1.39	1.70
<i>90 Day T-Bill</i>		<i>1.29</i>	<i>4.03</i>	<i>5.24</i>	<i>2.58</i>	<i>2.02</i>	<i>1.37</i>	<i>1.48</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
Quarterly Investment Performance
Gross Returns
For the Period Ended March 31, 2024

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	\$ 2,896,213,684.92	4.96	10.81	15.23	6.13	9.38	7.62	-
<i>Policy Benchmark</i>		5.43	11.91	16.49	6.03	9.08	-	-
<u>Total Equity</u>	\$ 1,722,849,718.82	7.93	15.70	23.27	6.25	11.35	-	-
<u>Domestic Equity</u>	\$ 1,154,091,422.05	9.86	18.48	28.73	-2.78	10.53	-	-
<i>S&P 500 Index</i>		10.56	19.44	29.88	11.49	15.05	-	-
<i>Russell 3000</i>		10.02	19.29	29.29	9.78	14.34	-	-
Fort Washington Focused Equity	\$ 74,966,296.97	7.99	13.91	24.78	9.08	15.63	-	-
Baillie Gifford US Growth Equity	\$ 66,625,967.43	8.93	18.61	35.64	-11.50	-	-	-
S&P 400 Stock Index	\$ 95,940,235.48	10.01	18.06	24.02	-	-	-	-
S&P 500 Stock Index	\$ 874,709,032.24	10.46	19.25	29.40	-	-	-	-
S&P 600 Stock Index	\$ 41,849,889.93	2.52	12.23	17.93	-	-	-	-
<u>International Equities</u>	\$ 568,758,296.77	4.21	10.37	12.99	-	-	-	-
<i>MSCI AC World ex USA IMI Index</i>		4.45	10.87	13.77	-	-	-	-
BlackRock Fund B	\$ -	-4.54	-4.54	-19.42	4.77	4.89	7.86	-
BlackRock MSCI ACWI ex US IMI	\$ 568,758,296.77	4.21	10.37	12.99	-	-	-	-
<u>Fixed Income</u>	\$ 233,872,530.12	0.00	3.72	3.29	-0.81	1.65	1.86	-
<i>Barclays Government Credit</i>		-0.72	2.69	1.74	-2.35	0.62	1.70	-
Internal Bond Fund	\$ 233,872,530.12	0.00	3.72	3.29	-0.81	1.65	1.86	-
<u>Real Estate</u>	\$ 150,650,680.28	-3.91	-7.04	-8.42	10.33	9.43	-	-
<u>Core Real Estate</u>	\$ 77,872,951.00	-4.36	-6.93	-7.77	9.29	8.17	-	-
<i>NCREIF ODCE (VW)</i>		-2.37	-8.85	-11.29	3.37	3.46	-	-
Prudential PRISA	\$ 15,401,754.21	-4.31	-8.86	-10.25	5.32	4.92	-	-
Carlyle Property Investors	\$ 27,413,214.34	-3.23	-4.75	-5.76	11.94	10.61	-	-
TA Realty Core Property	\$ 35,057,982.45	-5.26	-7.72	-8.19	9.38	8.35	-	-

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Quarterly Investment Performance
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>Non-Core Real Estate</u>	\$ 72,777,729.28	-3.42	-7.16	-9.14	11.31	10.53	-	-
<i>NCREIF Property Index</i>		-0.98	-5.29	-7.16	3.63	3.76	-	-
Carlyle Realty Partners VII	\$ 2,182,536.00	-5.22	-12.95	-14.10	3.27	4.53	-	-
Landmark Real Estate Partners VII	\$ 1,292,653.41	-1.67	-2.74	-0.52	-1.55	-2.23	-	-
Blackstone Partners VIII	\$ 7,026,736.04	-5.00	-7.45	-8.57	14.38	13.74	-	-
The Realty Associates XI	\$ 280,271.00	-0.83	-23.90	-34.61	-2.84	3.55	-	-
Rockwood Capital Real Estate Partners X	\$ 4,343,824.37	-13.18	-26.29	-34.92	-5.88	-1.06	-	-
Landmark Real Estate Partners VIII	\$ 5,455,198.47	-0.63	-3.83	-3.24	18.97	14.12	-	-
Carlyle Realty Partners VIII	\$ 4,807,613.00	-3.36	0.27	0.22	34.00	28.59	-	-
Blackstone Partners IX	\$ 5,595,826.47	-4.47	-5.59	-5.31	21.00	-	-	-
Angelo Gordon Net Lease Realty IV	\$ 8,962,283.00	1.76	5.44	6.11	6.59	-	-	-
Rockwood Capital Real Estate Partners XI	\$ 11,372,702.77	-5.79	-13.65	-14.83	4.73	-	-	-
The Realty Associates XII	\$ 12,499,000.00	-1.15	-6.28	-5.52	15.59	-	-	-
Carlyle Realty Partners IX	\$ 3,883,572.00	-7.11	16.42	11.72	-	-	-	-
AG Realty Value XI	\$ 2,233,991.00	0.00	9.06	5.33	-	-	-	-
Blackstone X	\$ 553,506.95	7.79	12.72	46.07	-	-	-	-
The Realty Associates XIII	\$ 1,904,360.00	-6.86	-	-	-	-	-	-
Rockwood Capital Real Estate Partners XII	\$ 213,555.57	61.04	-	-	-	-	-	-
Landmark Real Estate Partners IX	\$ 170,099.23	-	-	-	-	-	-	-
<u>Alternative Investments</u>								
<u>Private Equity</u>	\$ 239,052,600.66	2.03	5.44	7.01	17.03	15.65	15.74	-
<u>Mature Private Equity</u>	\$ 123,612,158.57	0.87	3.75	4.52	19.96	15.53	15.58	-
<i>S&P 500 plus 3%</i>		11.38	22.12	33.78	14.84	18.50	16.35	-
Fort Washington VII	\$ 1,289,560.00	-1.14	-2.20	-2.20	14.68	11.74	14.48	-
Actis Global IV	\$ 2,759,515.00	0.00	2.19	0.84	0.21	6.64	11.05	-
Landmark Equity Partners XV	\$ 936,530.80	1.59	-2.22	-1.69	6.79	6.51	10.68	-
Fort Washington VIII	\$ 6,667,870.00	-2.22	1.39	1.39	17.39	15.13	12.55	-
Fort Washington PE Opportunities III	\$ 1,116,006.00	5.17	0.08	0.08	9.31	1.93	-	-
NGP Natural Resources XI	\$ 5,309,740.00	-5.85	2.35	3.20	33.37	11.80	-	-
KKR European Fund IV	\$ 6,736,617.00	-0.12	11.71	14.41	12.82	18.48	-	-

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended March 31, 2024

FINAL

	Market Value	Last Qtr	FYTD	1-Year	3-Year*	5-Year*	10-Year*	20-Year*
Carlyle Europe Partners IV	\$ 2,898,068.00	4.03	12.12	13.56	21.71	19.36	-	-
Audax PE V	\$ 6,257,687.00	4.39	-3.76	-2.27	39.88	32.36	-	-
Fort Washington IX	\$ 11,229,058.00	-0.76	-1.48	-1.48	19.70	15.56	-	-
Fort Washington IX-K	\$ 10,536,920.00	-1.44	-2.48	-2.48	17.85	15.09	-	-
Riverstone Energy and Power VI	\$ 4,588,120.00	-1.31	0.21	0.79	22.49	-1.79	-	-
APAX IX	\$ 8,473,615.00	3.42	-5.87	-7.71	2.86	16.90	-	-
Oaktree European Principal IV	\$ 10,357,145.00	1.98	-1.77	-0.18	3.10	7.99	-	-
KKR Americas XII	\$ 11,887,479.00	3.82	20.91	25.26	17.76	21.34	-	-
NGP Natural Resources XII	\$ 5,511,153.00	0.64	23.43	23.97	33.16	18.80	-	-
APAX Digital	\$ 12,105,489.24	4.96	6.56	9.85	10.71	25.49	-	-
Landmark Equity Partners XVI	\$ 6,371,667.53	-1.12	-1.29	-1.29	15.41	17.74	-	-
Carlyle Asia Partners V	\$ 8,579,918.00	0.00	2.97	-0.98	7.80	19.56	-	-
Private Equity < 5 Years	\$ 115,440,442.09	3.23	7.30	9.55	12.81	14.20	-	-
Carlyle Europe Partners V	\$ 8,270,218.00	5.54	0.67	5.61	18.32	-	-	-
Ft Washington X	\$ 4,500,269.00	2.26	7.73	7.73	23.26	-	-	-
Ft Washington X-S	\$ 3,799,998.00	4.92	8.42	8.42	21.81	-	-	-
Oaktree Mezzanine V	\$ 3,314,120.00	2.16	8.06	10.51	16.41	-	-	-
Lexington Capital Partners IX	\$ 4,979,567.00	-0.25	2.75	2.91	20.22	-	-	-
KKR European V	\$ 5,156,123.00	3.46	6.95	9.34	10.42	-	-	-
Oaktree European Principal V	\$ 6,635,920.00	4.05	1.95	3.32	18.51	-	-	-
APAX X	\$ 10,987,983.78	5.45	7.66	16.27	19.86	-	-	-
AlpInvest Secondaries VII	\$ 7,480,888.99	0.00	4.40	13.64	38.68	-	-	-
Carlyle Renewable and Sustainable Energy	\$ 9,034,435.00	4.80	10.92	10.88	-	-	-	-
Fort Washington PE Opportunities IV	\$ 2,639,278.00	-1.44	4.11	4.11	-	-	-	-
Fort Washington PE Opportunities IV-K	\$ 2,974,162.00	-1.35	3.49	3.49	-	-	-	-
Silver Lake Alpine II	\$ 7,827,743.00	4.82	11.00	15.82	-	-	-	-
Baillie Gifford Private Companies II	\$ 3,483,173.74	0.00	1.71	-6.08	-	-	-	-
AlpInvest Co-Investment VIII	\$ 10,245,491.42	-0.26	3.50	5.79	-	-	-	-
KKR Health II	\$ 1,453,200.00	0.67	13.12	12.52	-	-	-	-
Audax Mezzanine V	\$ 1,585,824.90	0.00	6.83	9.12	-	-	-	-
NGP ETP IV	\$ 1,289,791.00	1.94	1.64	1.39	-	-	-	-
Apax Credit Opportunities	\$ 1,015,461.00	53.61	36.52	31.86	-	-	-	-
APAX Digital II	\$ 2,114,689.39	1.30	7.43	36.12	-	-	-	-
Carlyle Renewable and Sustainable Energy II	\$ 1,296,139.00	14.03	47.13	54.27	-	-	-	-
Landmark Equity Partners XVII	\$ 2,376,818.75	4.18	39.18	56.52	-	-	-	-

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended March 31, 2024

FINAL

	Market Value	Last Qtr	FYTD	1-Year	3-Year*	5-Year*	10-Year*	20-Year*
Carlyle Partners VIII	\$ 5,042,794.00	4.83	9.08	15.14	-	-	-	-
Fort Washington XI	\$ 1,370,277.00	1.35	-12.99	-12.99	-	-	-	-
Lexington Capital Partners X	\$ 1,794,666.00	-1.25	21.84	-	-	-	-	-
Fort Washington PE Small Market II	\$ 2,011,690.00	5.18	32.84	-	-	-	-	-
NGP Natural Resources XIII	\$ 533,439.00	0.12	-	-	-	-	-	-
Silver Lake Partners VII	\$ 2,024,190.00	-	-	-	-	-	-	-
APAX XI	\$ 202,091.12	-	-	-	-	-	-	-
Macquarie MIP VI	\$ 1.00	-	-	-	-	-	-	-
Additional Categories	\$ 469,805,141.90	2.08	8.13	9.45	3.88	4.81	4.41	-
<i>B of A Merrill Lynch High Yield Master II</i>		<i>1.51</i>	<i>9.27</i>	<i>11.06</i>	<i>2.21</i>	<i>4.01</i>	<i>4.36</i>	-
Evergreen Funds								
Fort Washington High Yield Bond	\$ 73,790,997.38	1.26	9.14	10.89	2.59	3.88	4.08	-
Shenkman Capital Management	\$ 89,395,881.29	2.19	8.25	11.44	5.34	5.25	4.62	-
Marathon/TRS Credit	\$ 108,116,333.91	3.27	8.49	7.13	5.62	4.94	-	-
Columbia High Yield Bond	\$ 69,290,452.51	1.23	8.79	10.27	2.62	4.64	-	-
Lord Abbett High Yield Bond	\$ 68,063,169.20	2.02	8.59	10.21	1.72	-	-	-
In-House High Yield Bond	\$ 8,123,195.29	1.48	7.62	8.47	1.30	-	-	-
Deerpath Direct Lending	\$ 19,110,067.42	3.55	11.39	18.14	-	-	-	-
Non-Evergreen Funds								
Highbridge Specialty Loan III	\$ 68,981.00	3.95	-1.80	-2.33	-4.24	-4.71	1.30	-
Oaktree European Capital Solutions	\$ 3,189,113.00	2.38	-4.43	-0.71	0.48	6.92	-	-
Marathon European Credit Opportunities III	\$ 4,689,499.90	-3.38	-13.68	-15.62	-2.84	0.92	-	-
Oaktree Opportunities X(b)	\$ 10,893,911.00	1.71	4.84	6.83	15.80	11.06	-	-
Monroe Capital Private Credit	\$ 15,073,540.00	1.76	-	-	-	-	-	-
Cash (Unallocated)	\$ 79,983,013.14	1.34	4.07	5.08	2.94	2.14	1.49	-
<i>90 Day T-Bill</i>		<i>1.29</i>	<i>4.03</i>	<i>5.24</i>	<i>2.58</i>	<i>2.02</i>	<i>1.37</i>	-

*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 March 31, 2024

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	\$ 2,896,213,684.92	4.87	10.64	14.86	5.81	9.03	7.29	-
<i>Policy Benchmark</i>		5.43	11.91	16.49	6.03	9.08	-	-
<u>Total Equity</u>	\$ 1,722,849,718.82	7.92	15.68	23.22	6.20	11.29	-	-
<u>Domestic Equity</u>	\$ 1,154,091,422.05	9.85	18.46	28.69	-2.94	10.30	-	-
<i>S&P 500 Index</i>		10.56	19.44	29.88	11.49	15.05	-	-
<i>Russell 3000</i>		10.02	19.29	29.29	9.78	14.34	-	-
Fort Washington Focused Equity	\$ 74,966,296.97	7.90	13.71	24.36	8.71	15.24	-	-
Baillie Gifford US Growth Equity	\$ 66,625,967.43	8.88	18.50	35.38	-11.69	-	-	-
S&P 400 Stock Index	\$ 95,940,235.48	10.01	18.06	24.02	-	-	-	-
S&P 500 Stock Index	\$ 874,709,032.24	10.46	19.25	29.40	-	-	-	-
S&P 600 Stock Index	\$ 41,849,889.93	2.52	12.23	17.93	-	-	-	-
<u>International Equities</u>	\$ 568,758,296.77	4.19	10.35	12.93	-	-	-	-
<i>MSCI AC World ex USA IMI Index</i>		4.45	10.87	13.77	-	-	-	-
BlackRock MSCI ACWI ex US IMI	\$ 568,758,296.77	4.19	10.35	12.93	-	-	-	-
<u>Fixed Income</u>	\$ 233,872,530.12	0.00	3.72	3.29	-0.81	1.65	1.86	-
<i>Barclays Government Credit</i>		-0.72	2.69	1.74	-2.35	0.62	1.70	-
Internal Bond Fund	\$ 233,872,530.12	0.00	3.72	3.29	-0.81	1.65	1.86	-
<u>Real Estate</u>	\$ 150,650,680.28	-4.39	-7.87	-9.91	8.79	7.82	-	-

Teachers' Retirement System of the State of Kentucky
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Quarterly Investment Performance
Net of Management Fees Returns
For the Period Ended March 31, 2024

FINAL

<u>Core Real Estate</u>	\$ 77,872,951.00	-4.56	-7.30	-8.51	8.44	7.36	-	-
<i>NCREIF ODCE (VW)</i>		-2.37	-8.85	-11.29	3.37	3.46	-	-
Prudential PRISA	\$ 15,401,754.21	-4.48	-9.20	-10.91	4.54	4.14	-	-
Carlyle Property Investors	\$ 27,413,214.34	-3.47	-5.21	-6.68	10.79	9.59	-	-
TA Realty Core Property	\$ 35,057,982.45	-5.42	-8.05	-8.83	8.66	7.64	-	-
<u>Non-Core Real Estate</u>	\$ 72,777,729.28	-4.20	-8.47	-11.41	9.03	8.16	-	-
<i>NCREIF Property Index</i>		-0.98	-5.29	-7.16	3.63	3.76	-	-
Carlyle Realty Partners VII	\$ 2,182,536.00	-5.57	-13.58	-15.26	1.82	3.07	-	-
Landmark Real Estate Partners VII	\$ 1,292,653.41	-1.91	-3.25	-1.55	-2.63	-3.41	-	-
Blackstone Partners VIII	\$ 7,026,736.04	-5.24	-7.93	-9.52	13.11	12.53	-	-
The Realty Associates XI	\$ 280,271.00	-1.20	-24.78	-35.69	-4.36	1.72	-	-
Rockwood Capital Real Estate Partners X	\$ 4,343,824.37	-13.77	-27.26	-36.52	-7.90	-3.06	-	-
Landmark Real Estate Partners VIII	\$ 5,455,198.47	-0.97	-4.51	-4.61	16.60	11.11	-	-
Carlyle Realty Partners VIII	\$ 4,807,613.00	-3.73	-0.48	-1.27	31.07	23.04	-	-
Blackstone Partners IX	\$ 5,595,826.47	-4.72	-6.09	-6.29	18.90	-	-	-
Angelo Gordon Net Lease Realty IV	\$ 8,962,283.00	1.23	4.62	4.17	4.64	-	-	-
Rockwood Capital Real Estate Partners XI	\$ 11,372,702.77	-6.09	-14.18	-15.98	2.85	-	-	-
The Realty Associates XII	\$ 12,499,000.00	-1.55	-7.01	-7.00	13.87	-	-	-
Carlyle Realty Partners IX	\$ 3,883,572.00	-8.15	13.69	1.89	-	-	-	-
AG Realty Value XI	\$ 2,233,991.00	0.00	8.47	-5.69	-	-	-	-
Blackstone X	\$ 553,506.95	-0.08	-3.49	-30.18	-	-	-	-
The Realty Associates XIII	\$ 1,904,360.00	-7.82	-	-	-	-	-	-
Rockwood Capital Real Estate Partners XII	\$ 213,555.57	6.02	-	-	-	-	-	-
Landmark Real Estate Partners IX	\$ 170,099.23	-	-	-	-	-	-	-

Alternative Investments

<u>Private Equity</u>	\$ 239,052,600.66	1.66	4.77	5.55	15.45	13.89	13.46	-
<u>Mature Private Equity</u>	\$ 123,612,158.57	0.68	3.36	3.66	19.03	14.52	14.64	-
<i>S&P 500 plus 3%</i>		11.38	22.12	33.78	14.84	18.50	16.35	-

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Quarterly Investment Performance
Net of Management Fees Returns
For the Period Ended March 31, 2024

FINAL

Fort Washington VII	\$ 1,289,560.00	-1.43	-2.52	-3.28	13.59	10.73	13.61	-
Actis Global IV	\$ 2,759,515.00	0.00	1.76	-0.57	-1.63	4.60	8.88	-
Landmark Equity Partners XV	\$ 936,530.80	0.96	-3.42	-4.01	4.25	3.93	8.08	-
Fort Washington VIII	\$ 6,667,870.00	-2.32	1.28	0.99	16.93	14.64	11.94	-
Fort Washington PE Opportunities III	\$ 1,116,006.00	5.06	-0.04	-0.36	8.72	1.28	-	-
NGP Natural Resources XI	\$ 5,309,740.00	-6.16	1.63	1.85	31.61	10.27	-	-
KKR European Fund IV	\$ 6,736,617.00	-0.28	11.45	13.79	12.14	17.73	-	-
Carlyle Europe Partners IV	\$ 2,898,068.00	3.75	11.59	12.61	20.55	18.27	-	-
Audax PE V	\$ 6,257,687.00	4.39	-3.76	-2.27	39.76	32.27	-	-
Fort Washington IX	\$ 11,229,058.00	-0.83	-1.57	-1.79	19.30	15.03	-	-
Fort Washington IX-K	\$ 10,536,920.00	-1.52	-2.57	-2.79	17.45	14.58	-	-
Riverstone Energy and Power VI	\$ 4,588,120.00	-1.59	-0.39	-0.32	21.12	-3.64	-	-
APAX IX	\$ 8,473,615.00	3.18	-6.28	-8.47	2.11	15.84	-	-
Oaktree European Principal IV	\$ 10,357,145.00	1.68	-2.41	-1.62	1.45	6.25	-	-
KKR Americas XII	\$ 11,887,479.00	3.70	20.67	24.54	17.14	19.92	-	-
NGP Natural Resources XII	\$ 5,511,153.00	0.15	21.87	21.26	30.24	15.51	-	-
APAX Digital	\$ 12,105,489.24	4.61	5.87	8.50	9.32	21.71	-	-
Landmark Equity Partners XVI	\$ 6,371,667.53	-1.51	-2.05	-2.88	13.35	13.67	-	-
Carlyle Asia Partners V	\$ 8,579,918.00	0.00	2.57	-2.41	5.25	12.28	-	-
<u>Private Equity < 5 Years</u>	\$ 115,440,442.09	2.87	6.56	7.75	14.78	14.65	-	-
Carlyle Europe Partners V	\$ 8,270,218.00	5.08	-0.19	3.69	14.84	-	-	-
Ft Washington X	\$ 4,500,269.00	2.15	7.63	7.25	22.57	-	-	-
Ft Washington X-S	\$ 3,799,998.00	4.79	8.30	7.87	20.91	-	-	-
Oaktree Mezzanine V	\$ 3,314,120.00	1.81	7.31	8.99	15.41	-	-	-
Lexington Capital Partners IX	\$ 4,979,567.00	-0.50	2.24	1.87	18.90	-	-	-
KKR European V	\$ 5,156,123.00	3.33	6.54	8.34	9.23	-	-	-
Oaktree European Principal V	\$ 6,635,920.00	3.80	1.45	2.30	16.23	-	-	-
APAX X	\$ 10,987,983.78	5.19	6.99	15.11	16.90	-	-	-
AlpInvest Secondaries VII	\$ 7,480,888.99	0.00	4.08	12.29	28.97	-	-	-
Carlyle Renewable and Sustainable Energy	\$ 9,034,435.00	4.53	10.38	9.89	-	-	-	-
Fort Washington PE Opportunities IV	\$ 2,639,278.00	-1.77	3.78	2.52	-	-	-	-
Fort Washington PE Opportunities IV-K	\$ 2,974,162.00	-1.66	3.26	2.01	-	-	-	-
Silver Lake Alpine II	\$ 7,827,743.00	4.61	10.93	15.08	-	-	-	-
Baillie Gifford Private Companies II	\$ 3,483,173.74	0.00	1.47	-6.87	-	-	-	-
AlpInvest Co-Investment VIII	\$ 10,245,491.42	-0.47	3.32	4.80	-	-	-	-
KKR Health II	\$ 1,453,200.00	-0.71	10.19	3.29	-	-	-	-
Audax Mezzanine V	\$ 1,585,824.90	0.00	6.88	6.72	-	-	-	-
NGP ETP IV	\$ 1,289,791.00	0.19	-1.98	-5.89	-	-	-	-

Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Quarterly Investment Performance
Net of Management Fees Returns
For the Period Ended March 31, 2024

FINAL

Apax Credit Opportunities	\$ 1,015,461.00	52.32	34.90	28.38	-	-	-	-
APAX Digital II	\$ 2,114,689.39	-0.56	23.39	-69.24	-	-	-	-
Carlyle Renewable and Sustainable Energy II	\$ 1,296,139.00	12.76	44.53	47.22	-	-	-	-
Landmark Equity Partners XVII	\$ 2,376,818.75	3.16	35.92	46.36	-	-	-	-
Carlyle Partners VIII	\$ 5,042,794.00	3.94	6.96	8.14	-	-	-	-
Fort Washington XI	\$ 1,370,277.00	0.94	-13.00	-15.36	-	-	-	-
Lexington Capital Partners X	\$ 1,794,666.00	-1.89	21.03	-	-	-	-	-
Fort Washington PE Small Market II	\$ 2,011,690.00	5.02	32.71	-	-	-	-	-
NGP Natural Resources XIII	\$ 533,439.00	-1.78	-	-	-	-	-	-
Silver Lake Partners VII	\$ 2,024,190.00	-	-	-	-	-	-	-
APAX XI	\$ 202,091.12	-	-	-	-	-	-	-
Macquarie MIP VI	\$ 1.00	-	-	-	-	-	-	-
<u>Additional Categories</u>	\$ 469,805,141.90	1.98	7.92	9.00	3.49	4.35	3.95	-
<i>B of A Merrill Lynch High Yield Master II</i>		<i>1.51</i>	<i>9.27</i>	<i>11.06</i>	<i>2.21</i>	<i>4.01</i>	<i>4.36</i>	-
<u>Evergreen Funds</u>								
Fort Washington High Yield Bond	\$ 73,790,997.38	1.21	9.03	10.68	2.39	3.67	3.88	-
Shenkman Capital Management	\$ 89,395,881.29	2.09	8.03	10.99	4.92	4.83	4.21	-
Marathon/TRS Credit	\$ 108,116,333.91	3.24	8.44	7.03	5.45	4.47	-	-
Columbia High Yield Bond	\$ 69,290,452.51	1.14	8.59	9.87	2.24	4.26	-	-
Lord Abbett High Yield Bond	\$ 68,063,169.20	1.95	8.43	9.88	1.40	-	-	-
In-House High Yield Bond	\$ 8,123,195.29	1.48	7.62	8.47	1.30	-	-	-
Deerpath Direct Lending	\$ 19,110,067.42	2.89	9.97	14.34	-	-	-	-
<u>Non-Evergreen Funds</u>								
Highbridge Specialty Loan III	\$ 68,981.00	3.95	-1.80	-2.33	-3.67	-4.47	0.75	-
Oaktree European Capital Solutions	\$ 3,189,113.00	1.90	-5.27	-2.44	-1.11	5.30	-	-
Marathon European Credit Opportunities III	\$ 4,689,499.90	-3.80	-14.34	-16.74	-4.17	-0.42	-	-
Oaktree Opportunities X(b)	\$ 10,893,911.00	1.45	4.29	5.75	13.93	8.88	-	-
Monroe Capital Private Credit	\$ 15,073,540.00	1.76	-	-	-	-	-	-
<u>Cash (Unallocated)</u>	\$ 79,983,013.14	1.34	4.07	5.08	2.94	2.14	1.49	-
<i>90 Day T-Bill</i>		<i>1.29</i>	<i>4.03</i>	<i>5.24</i>	<i>2.58</i>	<i>2.02</i>	<i>1.37</i>	-

*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 March 31, 2024

	<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	100,029,958.07	4.65	9.64	13.79	3.14	7.91	-	-
<i>Policy Benchmark</i>		4.99	10.59	14.86	5.84	9.18	-	-
<u>Total Equity</u>	62,334,875.30	7.80	14.84	22.24	4.04	10.65	-	-
<u>Domestic Equity</u>	41,260,345.76	9.70	17.66	27.96	6.22	13.30	-	-
<i>S&P 1500 Index</i>		10.31	19.16	29.15	10.99	14.70	-	-
<u>All-Cap Equities</u>	2,191,961.56	8.04	13.97	25.08	9.18	17.58		
<i>Russell 3000</i>		10.02	19.29	29.29	9.78	14.34	-	-
Fort Washington Focused Equity	2,191,961.56	8.04	13.97	25.08	9.18	17.58	-	-
<u>Large-Cap Equities</u>	32,346,864.98	10.14	18.26	29.58	6.24	13.26	-	-
<i>S&P 500 Index</i>		10.56	19.44	29.88	11.49	15.05	-	-
S&P 500 Stock Index	29,548,412.01	10.25	19.08	29.41	11.40	15.22	-	-
Baillie Gifford US Equity Growth	2,798,452.97	8.95	16.40	33.12	-11.97	0.00	-	-
<u>Mid-Cap Equities</u>	5,367,205.93	9.76	17.17	22.79	5.84	11.29		
<i>S&P 400 Index</i>		9.95	17.63	23.33	6.96	11.71	-	-
S&P 400 Stock Index	5,367,205.93	9.76	17.17	22.79	5.84	11.29	-	-
<u>Small-Cap Equities</u>	1,354,313.29	2.37	11.65	15.36	2.15	9.44		
<i>S&P 600 Index</i>		2.46	12.14	15.93	2.28	9.15	-	-
S&P 600 Stock Index	1,354,313.29	2.37	11.65	15.36	2.15	9.44	-	-
<u>International Equity</u>	21,074,529.54	4.24	9.68	12.10	0.10	5.60	-	-
<i>MSCI AC World Ex US</i>		4.81	10.87	13.83	2.44	6.48	-	-
Black Rock MSCI ACWI Ex US IMI Index	18,319,767.34	4.30	10.41	13.20	1.89	6.24	-	-
Baillie Gifford EAFE	2,754,762.20	3.88	5.07	5.26	-9.76	6.44	-	-

Teachers' Retirement System of the State of Kentucky
Life Insurance Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended March 31, 2024

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>	21,339,315.65	-0.18	2.87	2.40	-1.69	1.55		
<i>Barclay's Govt./Credit Index</i>		-0.72	2.69	1.74	-2.35	0.62	-	-
<u>Broad</u>								
<i>Barclay's Govt./Credit Index</i>		-0.72	2.69	1.74	-2.35	0.62	-	-
Broad Market Bond	21,339,315.65	-0.18	2.87	2.40	-1.69	1.55	-	-
<u>Real Estate</u>	6,612,627.55	-3.37	-5.25	-5.79	10.93	9.49	-	-
<u>Core Real Estate</u>	4,475,191.30	-3.78	-5.78	-6.46	10.82	9.39	-	-
<i>NCREIF ODCE (VW)</i>		-2.37	-8.85	-11.29	3.37	3.46	-	-
TA Realty Core Property	2,421,569.80	-5.26	-7.72	-8.19	9.39	8.30	-	-
Carlyle Property Investors	2,053,621.50	-1.98	-3.37	-4.33	12.47	10.71	-	-
<u>Non-Core Real Estate</u>	2,137,436.25	-2.46	-3.54	-3.69	11.21	-	-	-
<i>NCREIF Property Index</i>		-0.98	-5.29	-7.16	3.63	3.76	-	-
Angelo Gordon Net Lease Realty IV	448,114.00	1.76	5.44	6.11	6.59	-	-	-
Rockwood Capital Real Estate Partners XI	379,090.36	-5.79	-13.65	-14.83	4.73	-	-	-
The Realty Associates XII	624,949.00	-1.15	-6.28	-5.52	15.59	-	-	-
Carlyle Realty Partners IX	431,508.00	-7.11	16.40	11.71	-	-	-	-
Angelo Gordon Realty Value XI	111,700.00	0.00	9.07	5.33	-	-	-	-
Blackstone X	27,674.89	7.79	12.72	46.07	-	-	-	-
The Realty Associates XIII	95,217.00	-6.86	0.00	-	-	-	-	-
Rockwood Capital Real Estate Partners XII	10,678.00	61.05	0.00	-	-	-	-	-
Landmark Real Estate Partners IX	8,505.00	0.00	0.00	-	-	-	-	-

Teachers' Retirement System of the State of Kentucky
Life Insurance Trust
Quarterly Investment Performance
Gross Returns
For the Period Ended March 31, 2024

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>	6,233,512.32	2.24	6.93	9.45	17.84	-	-	-
Fort Washington X	450,031.00	2.26	7.73	7.73	23.45	-	-	-
Fort Washington X-S	380,001.00	4.92	8.87	8.87	21.98	-	-	-
Lexington Capital Partners IX	497,996.00	-0.25	2.75	2.91	20.52	-	-	-
Oaktree Mezzanine V	331,411.00	2.16	8.06	10.51	16.39	-	-	-
Oaktree European Principal V	663,592.00	4.06	1.95	3.32	19.79	-	-	-
Apax X	549,402.99	5.45	7.66	16.27	19.86	-	-	-
AlpInvest Secondaries VII	373,994.88	0.00	3.76	13.00	38.01	-	-	-
Carlyle Renewable and Sustainable Energy	451,724.00	4.80	10.92	10.89	-	-	-	-
Fort Washington PE Opportunities IV	263,928.00	-1.44	4.11	4.11	-	-	-	-
Fort Washington PE Opportunities IV-K	297,416.00	-1.35	3.49	3.49	-	-	-	-
AlpInvest Co-Investments VIII	512,180.29	0.60	2.62	5.93	-	-	-	-
Baillie Gifford Private Companies II	174,158.70	0.00	1.71	-6.07	-	-	-	-
Silver Lake Alpine II	391,380.00	4.82	11.00	15.82	-	-	-	-
Audax Mezzanine V	158,583.60	0.00	6.83	9.12	-	-	-	-
Landmark Equity Partners XVII	118,840.86	4.29	39.35	56.70	-	-	-	-
Fort Washington XI	137,028.00	1.35	-13.00	-13.00	-	-	-	-
Lexington Capital Partners X	179,467.00	-1.25	21.85	-	-	-	-	-
Fort Washington Small Markets II	201,169.00	5.18	32.84	-	-	-	-	-
Silver Lake Partners VII	101,208.00	0.00	0.00	0.00	0.00	0.00	-	-
<u>Additional Categories</u>	3,186,552.74	2.60	8.28	7.97	5.24	5.67	-	-
<i>B of A Merrill Lynch High Yield Master II</i>		1.51	9.27	11.06	2.21	4.01	-	-
<u>Evergreen Funds</u>								
Marathon TRS Credit	2,278,368.46	3.03	8.41	7.57	6.87	5.61	-	-
In-House High Yield	908,184.28	1.54	7.97	9.01	2.14	-	-	-
<u>Short Term</u>								
Cash (Unallocated)	323,074.51	1.42	4.08	5.36	2.78	2.04	-	-
<i>90 Day T-Bill</i>		1.29	4.03	5.24	2.58	2.02	-	-

*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.

FINAL

Teachers' Retirement System of the State of Kentucky
Life Insurance Trust
Quarterly Investment Performance
Net of Management Fee Returns
For the Period Ended March 31, 2024

	<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	100,029,958.07	4.58	9.52	13.52	2.94	7.76	-	-
<i>Policy Benchmark</i>		4.99	10.59	14.86	5.84	9.18	-	-
<u>Total Equity</u>	62,334,875.30	7.78	14.81	22.17	3.99	10.61	-	-
<u>Domestic Equity</u>	41,260,345.76	9.69	17.64	27.91	6.18	13.27	-	-
<i>S&P 1500 Index</i>		10.31	19.16	29.15	10.99	14.70	-	-
<u>All-Cap Equities</u>	2,191,961.56	7.95	13.77	24.66	8.81	17.18	-	-
<i>Russell 3000</i>		10.02	19.29	29.29	9.78	14.34	-	-
Fort Washington Focused Equity	2,191,961.56	7.95	13.77	24.66	8.81	17.18	-	-
<u>Large-Cap Equities</u>	32,346,864.98	10.13	18.25	29.54	6.21	13.23	-	-
<i>S&P 500 Index</i>		10.56	19.44	29.88	11.49	15.05	-	-
S&P 500 Stock Index	29,548,412.01	10.25	19.08	29.41	11.40	15.22	-	-
Baillie Gifford US Equity Growth	2,798,452.97	8.90	16.24	32.80	-12.17	0.00	-	-
<u>Mid-Cap Equities</u>	5,367,205.93	9.76	17.17	22.79	5.84	11.29	-	-
<i>S&P 400 Index</i>		9.95	17.63	23.33	6.96	11.71	-	-
S&P 400 Stock Index	5,367,205.93	9.76	17.17	22.79	5.84	11.29	-	-
<u>Small-Cap Equities</u>	1,354,313.29	2.37	11.65	15.36	2.15	9.44	-	-
<i>S&P 600 Index</i>		2.46	12.14	15.93	2.28	9.15	-	-
S&P 600 Stock Index	1,354,313.29	2.37	11.65	15.36	2.15	9.44	-	-
<u>International Equity</u>	21,074,529.54	4.21	9.63	12.00	0.04	5.55	-	-
<i>MSCI AC World Ex US</i>		4.81	10.87	13.83	2.44	6.48	-	-
Black Rock MSCI ACWI Ex US IMI Index	18,319,767.34	4.27	10.38	13.15	1.87	6.22	-	-
Baillie Gifford EAFE	2,754,762.20	3.79	4.87	4.88	-10.08	6.06	-	-

Teachers' Retirement System of the State of Kentucky
Life Insurance Trust
Quarterly Investment Performance
Net of Management Fee Returns
For the Period Ended March 31, 2024

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>	21,339,315.65	-0.18	2.87	2.40	-1.69	1.55		
<i>Barclay's Govt./Credit Index</i>		-0.72	2.69	1.74	-2.35	0.62	-	-
<u>Broad</u>								
<i>Barclay's Govt./Credit Index</i>		-0.72	2.69	1.74	-2.35	0.62	-	-
Broad Market Bond	21,339,315.65	-0.18	2.87	2.40	-1.69	1.55	-	-
<u>Real Estate</u>	6,612,627.55	-3.89	-6.17	-7.46	9.46	8.15	-	-
<u>Core Real Estate</u>	4,475,191.30	-3.98	-6.17	-7.24	9.93	8.51	-	-
<i>NCREIF ODCE (VW)</i>		-2.37	-8.85	-11.29	3.37	3.46	-	-
TA Realty Core Property	2,421,569.80	-5.42	-8.05	-8.83	8.62	7.57	-	-
Carlyle Property Investors	2,053,621.50	-2.23	-3.85	-5.28	11.31	9.57	-	-
<u>Non-Core Real Estate</u>	2,137,436.25	-3.66	-5.60	-7.51	7.91	-	-	-
<i>NCREIF Property Index</i>		-0.98	-5.29	-7.16	3.63	3.76	-	-
Angelo Gordon Net Lease Realty IV	448,114.00	1.23	4.49	4.17	4.64	-	-	-
Rockwood Capital Real Estate Partners XI	379,090.36	-6.09	-14.18	-15.98	2.85	-	-	-
The Realty Associates XII	624,949.00	-1.55	-7.01	-7.00	13.86	-	-	-
Carlyle Realty Partners IX	431,508.00	-8.15	13.69	1.89	-	-	-	-
Angelo Gordon Realty Value XI	111,700.00	0.00	8.47	-5.69	-	-	-	-
Blackstone X	27,674.89	-0.09	-3.51	-30.19	-	-	-	-
The Realty Associates XIII	95,217.00	-7.82	0.00	-	-	-	-	-
Rockwood Capital Real Estate Partners XII	10,678.00	6.03	0.00	-	-	-	-	-
Landmark Real Estate Partners IX	8,505.00	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 March 31, 2024

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>	6,233,512.32	1.95	6.45	8.06	15.28	-	-	-
Fort Washington X	450,031.00	2.15	7.63	7.25	22.56	-	-	-
Fort Washington X-S	380,001.00	4.79	8.73	8.30	21.07	-	-	-
Lexington Capital Partners IX	497,996.00	-0.50	2.24	1.87	18.89	-	-	-
Oaktree Mezzanine V	331,411.00	1.81	7.31	8.99	15.39	-	-	-
Oaktree European Principal V	663,592.00	3.80	1.45	2.30	17.49	-	-	-
Apax X	549,402.99	5.19	6.99	15.11	16.90	-	-	-
AlpInvest Secondaries VII	373,994.88	0.00	3.43	11.63	28.36	-	-	-
Carlyle Renewable and Sustainable Energy	451,724.00	4.53	10.38	9.89	-	-	-	-
Fort Washington PE Opportunities IV	263,928.00	-1.77	3.78	2.52	-	-	-	-
Fort Washington PE Opportunities IV-K	297,416.00	-1.66	3.26	2.01	-	-	-	-
AlpInvest Co-Investments VIII	512,180.29	0.39	2.44	4.94	-	-	-	-
Baillie Gifford Private Companies II	174,158.70	0.00	1.47	-6.87	-	-	-	-
Silver Lake Alpine II	391,380.00	4.61	10.93	15.08	-	-	-	-
Audax Mezzanine V	158,583.60	0.00	6.88	6.72	-	-	-	-
Landmark Equity Partners XVII	118,840.86	3.16	35.92	46.35	-	-	-	-
Fort Washington XI	137,028.00	0.94	-13.01	-15.38	-	-	-	-
Lexington Capital Partners X	179,467.00	-1.89	21.04	-	-	-	-	-
Fort Washington Small Markets II	201,169.00	5.02	32.72	-	-	-	-	-
Silver Lake Partners VII	101,208.00	0.00	0.00	-	-	-	-	-
<u>Additional Categories</u>	3,186,552.74	2.58	8.25	7.91	5.15	5.32	-	-
<i>B of A Merrill Lynch High Yield Master II</i>		<i>1.51</i>	<i>9.27</i>	<i>11.06</i>	<i>2.21</i>	<i>4.01</i>	-	-
<u>Evergreen Funds</u>								
Marathon TRS Credit	2,278,368.46	3.00	8.36	7.48	6.74	5.15	-	-
In-House High Yield	908,184.28	1.54	7.97	9.01	2.14	-	-	-
<u>Short Term</u>								
Cash (Unallocated)	323,074.51	1.42	4.08	5.36	2.78	2.04	-	-
<i>90 Day T-Bill</i>		<i>1.29</i>	<i>4.03</i>	<i>5.24</i>	<i>2.58</i>	<i>2.02</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
Retirement Annuity and Life Insurance Trusts
Transaction Commissions
For the Period July 1, 2023 - March 31, 2024***

Broker Name	# of Shares	Commission	Cost/Share	% of Total
Abel Noser - Transitions Total	2,324,213	\$ 17,432	\$ 0.008	2.26%
Bank of America Total	936,452	10,843	0.012	1.41%
ConvergEx - Algos Total	6,876,435	34,382	0.005	4.46%
ConvergEx - FS Total	2,555,662	12,778	0.005	1.66%
ConvergEx - Transitions Total	5,929,320	29,647	0.005	3.85%
ConvergEx ADR Conversions Total	8,833,115	58,383	0.007	7.58%
Cowen & Co Total	565,518	8,076	0.014	1.05%
Goldman Sachs Total	962,521	11,182	0.012	1.45%
Investment Tech Grp Transition Total	17,151,482	129,427	0.008	16.80%
ISI Group Total	833,342	25,000	0.030	3.25%
Jefferies & Co. Total	1,171,453	9,349	0.008	1.21%
Jones & Associates Total	355,514	14,306	0.040	1.86%
Keybank Capital Total	340,795	10,224	0.030	1.33%
Liquidnet Inc - Transition Total	1,557,516	7,788	0.005	1.01%
Liquidnet Inc Total	2,630,915	26,099	0.010	3.39%
Merrill Lynch Total	594,843	17,845	0.030	2.32%
Morgan Stanley Total	1,555,884	19,426	0.012	2.52%
Piper Jaffray Total	756,900	22,707	0.030	2.95%
Raymond James & Assoc Total	1,011,973	30,408	0.030	3.95%
RBC Capital Markets Total	3,442,179	20,754	0.006	2.69%
RBC Transitions Total	10,293,662	51,470	0.005	6.68%
Sanford C Bernstein Total	1,077,926	8,201	0.008	1.06%
Stifel, Nicolaus & Co Total	470,967	14,129	0.030	1.83%
Tradebook Total	4,302,913	21,515	0.005	2.79%
UBS Financial Services Inc Total	1,261,872	10,720	0.008	1.39%
Virtu Americas LLC Total	8,740,934	86,046	0.010	11.17%
Other<1%	4,165,833	62,100	0.015	8.06%
Grand Total	90,700,139	\$ 770,236	\$ 0.008	100.00%

*Teachers' Retirement System of the State of Kentucky
Health Insurance Trust
Transaction Commissions
For the Period July 1, 2023 - March 31, 2024*

Broker Name	# of Shares	Commission	Cost/Share	% of Total
Virtu Americas LLC Total	983,103.00	9,812.19	0.010	100.00%
Grand Total	983,103	\$ 9,812	\$ 0.010	100.00%

**Retirement Annuity Trust
Portfolio Fair Value
March 31, 2024**

Internally Managed

Cash Equivalents	
Cash Collections Fund (Unallocated)	386,394,912
Fixed Income	
Broad Market Bond	683,780,389
Intermediate Bond	431,609,820
Internal Bond	157,072,751
Long Term Bond	699,849,207
403(b) Tax-Sheltered Trust	322,861
Equity	
S&P 400 Stock Index	825,747,028
S&P 500 Stock Index	2,764,393,059
S&P 600 Stock Index	345,346,094
Real Estate	
Internally Managed	400,230,070
Additional Categories	
In House High Yield Bond	217,347,693
Subtotal	6,912,093,885

Externally Managed

Fixed Income	
Galliard Capital Management Core Fixed Income	648,467,685
Fort Washington Core Fixed Income	663,661,216
Domestic Equity	
Baillie Gifford US Equity Growth	367,976,455
Fort Washington Focused Equity	587,387,738
State Street US Premier Growth Equity	982,306,111
Todd Asset Intrinsic Value Opportunity (Alpha)	654,576,334
Todd Asset Large-Cap Intrinsic Value	1,361,499,728
UBS Alpha Collective	547,030,197
UBS Value Oriented (Global)	851,106,202
Wellington Large-Cap Equity	939,447,917
Wellington Mid-Cap Equity	-
Wellington Small-Cap Equity	244,681,664
International Equity	
Baillie Gifford International	1,216,717,755
Barings All Country World Ex US	792,098,189
BlackRock MSCI ACWI Ex US IMI Index	645,483,308
Todd Asset International Intrinsic Value	1,213,983,159
Todd Asset International Intrinsic Value Opportunity	105,252,403
UBS All Country World Ex US Equity	1,160,762,292
Real Estate	
Angelo Gordon Net Lease Realty III	40,877,533
Angelo Gordon Net Lease Realty IV	44,811,414
Angelo Gordon Realty Value XI	14,520,939
Blackstone Partners IX	55,958,271
Blackstone Partners VII	7,378,080
Blackstone Partners VIII	35,133,692
Blackstone Partners X	3,597,776
Carlyle Property Investors	183,218,316
Carlyle Realty Partners IX	17,260,314
Carlyle Realty Partners VI	3,910,969
Carlyle Realty Partners VII	10,912,681
Carlyle Realty Partners VIII	24,038,085
Landmark Real Estate Partners IX	1,105,645
Landmark Real Estate Partners VII	6,463,264
Landmark Real Estate Partners VIII	27,275,988
Prudential PRISA	431,791,062
Rockwood Capital Real Estate Partners IX	4,767,741
Rockwood Capital Real Estate Partners X	21,739,120
Rockwood Capital Real Estate Partners XI	64,445,314
Rockwood Capital Real Estate Partners XII	1,388,111
TA Realty Core Property	207,305,814
The Realty Associates XI	1,401,351
The Realty Associates XII	62,494,985
The Realty Associates XIII	12,378,339
Alternative Investments	
Actis Global IV	27,586,152
Alinda Infrastructure II	285,805
AlpInvest Co-Investment VIII	51,227,836
AlpInvest Secondaries VII	37,404,636
Apax Credit Opportunities	5,077,307
Apax Digital	60,527,446
Apax Digital II	10,573,444
Apax VIII	5,746,189
Apax IX	42,368,039
Apax X	54,939,924
Apax XI	1,010,454

Audax Mezzanine V	15,858,249
Audax Mezzanine III	1,372,027
Audax Mezzanine IV	9,080,777
Audax PE IV	83,629
Audax PE V	18,773,062
Audax PE VI-A	44,121,565
Baillie Gifford Private Companies II	33,003,085
CapitalSouth Partners III	1,155,433
Carlyle Asia Partners V	42,899,589
Carlyle Europe Partners IV	14,491,063
Carlyle Europe Partners V	42,674,326
Carlyle Partners VIII	25,213,968
Carlyle Renewable and Sustainable Energy	45,172,164
Carlyle Renewable and Sustainable Energy II	6,480,705
Fort Washington IX	39,302,191
Fort Washington IX-K	36,879,223
Fort Washington VIII	23,337,538
Fort Washington X	31,501,894
Fort Washington X-S	26,599,990
Fort Washington XI	4,795,969
Fort Washington XI-K	10,099,604
Fort Washington PE Opportunities IV	16,996,947
Fort Washington PE Opportunities IV-K	22,484,664
Fort Washington Small Markets II	4,828,056
Fort Washington Small Markets II-K	17,473,160
Gavea Investments V	3,070,227
Hellman & Friedman Capital Partners VII	4,451,256
Hellman & Friedman Capital Partners VIII	60,370,761
IFM Global Infrastructure	254,161,570
J.P. Morgan Global Maritime	311,888
J.P. Morgan Global Maritime II	
J.P. Morgan Global Transport Income	74,928,154
KKR Americas XII	59,437,384
KKR European III	1,047,999
KKR European IV	33,683,086
KKR European V	51,561,278
KKR 2006	1
KKR Health II	10,172,359
Landmark Equity Partners XIV	1,580,033
Landmark Equity Partners XV	5,619,188
Landmark Equity Partners XVI	31,858,336
Lexington Equity Partners XVII	11,884,094
Lexington Capital Partners IX	49,795,584
Lexington Capital Partners VII	2,801,742
Lexington Capital Partners VIII	19,577,281
Lexington Capital Partners X	17,946,654
Macquarie MIP VI	1
Manulife Cropland Plus	25,347,785
NGP ETP IV	7,738,752
NGP Natural Resources X	4,179,798
NGP Natural Resources XI	26,548,689
NGP Natural Resources XII	27,555,749
NGP Natural Resources XIII	4,267,521
Oaktree European Principal III	7,740,550
Oaktree European Principal IV	51,785,714
Oaktree European Principal V	66,359,204
Oaktree Mezzanine III	5,260
Oaktree Mezzanine IV	2,599,266
Oaktree Mezzanine V	33,141,222
Public Pension Capital	191,028,653
Riverstone/Carlyle Energy and Power IV	34,383
Riverstone Energy and Power V	3,586,912
Riverstone Energy and Power VI	22,940,582
Silver Lake Alpine II	42,661,195
Silver Lake Alpine VII	10,120,943
Stepstone Pioneer Capital III	5,695,034
Additional Categories	
Avenue Special Situations VI	10,793,340
Barings European Loan	91,020,000
Columbia High Yield Bond	167,153,468
Deerpath Capital Direct Lending	74,596,335
Fort Washington High Yield Bond	297,143,791
Highbridge Specialty Loan III	689,812
Lord Abbett High Yield Core	109,855,642
Marathon European Credit Opportunities II	
Marathon European Credit Opportunities III	35,171,249
Marathon TRS Credit	617,913,005
Molpus Lake Superior Timberlands	443,143,495
Molpus Seven States	53,826,499
Monroe Capital Private Credit	97,978,014
Oaktree European Capital Solutions	15,956,872
Oaktree European Dislocation	86,548
Oaktree Opportunities IX	33,014,636
Oaktree Opportunities X	12,352,344
Oaktree Opportunities Xb	54,469,558
Shenkman Capital Management	374,712,353

Totals may not agree due to rounding.

2,707,224,655

Subtotal **18,815,512,316**

Total Assets **25,727,606,201**

Retirement Annuity Trust
Schedule of Investment Counselor Fees and Administrative Expenses
For the Quarter Ended March 31, 2024

Investment Counselor Fees	Quarter Ended March 31, 2024	Fiscal Year To Date		Quarter Ended March 31, 2024	Fiscal Year To Date
Fixed Income					
Galliard Capital Management Core Fixed Income		140,405	J.P. Morgan Global Maritime		28,430
Fort Washington Core Fixed Income	70,088	243,998	J.P. Morgan Global Maritime II		-
Total Fixed Income	70,088	384,404	J.P. Morgan Global Transport Income		318,213
			KKR 2006		-
Domestic Equity			KKR European III		3,525
Baillie Gifford US Equity Growth	158,550	478,422	KKR European IV	53,936	135,636
Fort Washington Focused Equity	475,856	1,964,405	KKR European V	59,611	311,173
State Street US Premier Growth Equity	543,294	631,925	KKR Americas XII	74,740	227,598
Todd Asset Management (Alpha)	83,776	247,334	KKR Health II	133,572	398,465
Todd Asset Large-Cap Intrinsic Value	168,253	484,774	Landmark Equity Partners XIV	5,482	24,892
UBS Alpha Collective	370,746	1,113,750	Landmark Equity Partners XV	34,441	142,280
UBS Global Asset Management	245,000	784,588	Landmark Equity Partners XVI	125,000	500,000
Wellington Management Company	446,196	2,260,099	Landmark Equity Partners XVII	112,500	450,000
Total Domestic Equity	2,491,672	7,965,297	Lexington Capital Partners VII		-
			Lexington Capital Partners VIII	51,714	217,959
International Equity			Lexington Capital Partners IX	123,790	495,852
Baillie Gifford EAFE	982,309	3,027,440	Lexington Capital Partners X	118,750	475,000
Barings All Country World ex US	758,924	2,280,047	Manulife Cropland Plus		115,066
BlackRock MSCI ACWI Ex US IMI Index	145,999	217,865	NGP ETP IV	132,329	395,548
Todd Asset Management	132,919	391,497	NGP Natural Resources X	27,286	85,047
UBS All Country World ex US Equity	245,000	1,135,227	NGP Natural Resources XI	100,543	330,829
Total International Equity	2,265,151	7,052,076	NGP Natural Resources XII	139,403	478,378
			NGP Natural Resources XIII	75,616	263,013
Real Estate			Oaktree European Principal III		-
Angelo Gordon Net Lease Realty III	255,224	768,247	Oaktree European Principal IV	151,978	564,396
Angelo Gordon Net Lease Realty IV	235,651	663,441	Oaktree European Principal V	156,873	440,640
Angelo Gordon Realty Value XI		292,108	Oaktree Mezzanine III		-
Blackstone Partners VII		-	Oaktree Mezzanine IV	20,576	68,637
Blackstone Partners VIII	93,545	296,201	Oaktree Mezzanine V	105,622	320,351
Blackstone Partners IX	156,935	465,655	Public Pension Capital		1,145,063
Blackstone Partners X	243,750	731,250	Riverstone/Carlyle Energy and Power IV		-
Carlyle Realty Partners IX	210,263	625,499	Riverstone Energy and Power V	17,319	66,393
Carlyle Realty Partners VI	7,357	21,738	Riverstone Energy and Power VI	66,831	218,160
Carlyle Realty Partners VII	42,633	124,266	Silverlake Alpine II	78,650	120,820
Carlyle Realty Partners VIII	304,448	707,046	Silverlake Partners VII	275,000	275,000
Carlyle Property Investors	416,788	1,275,551	Stepstone Pioneer Capital III		22,733
Landmark Real Estate Partners VII	15,910	73,296	Total Alternative Investment	-	5,371,165
Landmark Real Estate Partners VIII	93,461	382,324			17,758,851
Landmark Real Estate Partners IX	1,151,631	1,151,631	Additional Categories		
Prudential PRISA	835,880	2,572,437	Avenue Special Situations VI		-
Rockwood Capital Real Estate Partners IX	45,369	143,104	Barings European Loan	102,150	306,123
Rockwood Capital Real Estate Partners X	163,750	491,250	Columbia High Yield Bond	149,083	452,953
Rockwood Capital Real Estate Partners XI	211,702	662,611	Deerpath Capital Direct Lending	472,749	1,386,035
Rockwood Capital Real Estate Partners XII	447,265	447,265	Fort Washington High Yield Bond	147,371	568,894
TA Realty Core Property	383,586	1,169,319	Highbridge Specialty Loan III		-
The Realty Associates X		-	Lord Abbett High Yield Core	87,586	254,626
The Realty Associates XI	10,192	104,018	Marathon European Credit Opportunities II		-
The Realty Associates XII	255,253	779,996	Marathon European Credit Opportunities III	156,145	372,432
The Realty Associates XIII	138,560	837,399	Marathon TRS Credit	233,276	662,234
Total Real Estate	5,719,153	14,785,652	Molpus Lake Superior Timberlands	544,826	1,634,910
			Molpus Seven States	103,789	311,597
Alternative Investments			Oaktree European Capital Solutions	72,958	214,109
Actis Global IV		245,000	Oaktree European Dislocation		-
Alinda Infrastructure II		-	Oaktree Opportunities IX	78,175	270,369
AlpInvest Co-Investment VIII	102,541	225,937	Oaktree Opportunities X	49,002	151,918
AlpInvest Secondaries VII		208,971	Oaktree Opportunities Xb	144,666	441,823
Apax Credit Opportunity	30,770	95,156	Shenkman Capital Management	358,649	1,049,999
Apax VIII		11,425	Total Additional Categories	-	2,700,425
Apax IX		93,868			8,078,022
Apax X		126,055	Total Investment Counselor Fees	-	18,617,653
Apax XI		915,514			56,024,302
Apax Digital		185,974	Administrative Expenses		
Apax Digital II		187,336	Custodian		
Audax Mezzanine III		-	The Bank of New York Mellon	176,473	522,947
Audax Mezzanine IV		66,166	Legal and Research		
Audax Mezzanine V		79,307	Ice Miller		-
Audax PE IV		-	Seyfarth	37,609	155,660
Audax PE V		-	Total Legal and Research	-	37,609
Audax PE VI-A		-			155,660
Baillie Gifford Private Companies II		102,700	Other		
CapitalSouth Partners III		-	Other Administrative and Operational	292,648	1,040,474
Carlyle Asia Partners V		356,363	Consultant		
Carlyle Europe Partners IV	37,107	113,814	Aon Hewitt	98,684	366,052
Carlyle Europe Partners V	175,186	514,553	Bevis Longstreth	12,500	37,500
Carlyle Renewable and Sustainable Energy	112,223	329,471	George Philip	7,500	22,500
Carlyle Renewable and Sustainable Energy II	64,766	241,578	Total Consultant	-	118,684
Carlyle Partners VIII		202,609			426,052
Fort Washington PE Opportunities IV	68,425	273,700	Total Administrative Expense*	-	625,413
Fort Washington PE Opportunities IV-K	80,325	321,300			2,145,133
Fort Washington VIII	25,373	101,919	Grand Total	-	19,243,066
Fort Washington IX	31,500	126,000			58,169,434
Fort Washington IX-K	31,500	126,000			
Fort Washington X	31,500	126,000			
Fort Washington X-S	31,500	126,000			
Fort Washington XI	19,373	38,358			
Fort Washington XI-K	35,985	71,235			
Fort Washington II		7,076			
Fort Washington II-K		22,409			
Gavea Investments V		7,349			
Gavea Investments V Plus		2,269			
Hancock Bluegrass-Oregon		-			
Hellman & Friedman Capital Partners VII		4,008			
Hellman & Friedman Capital Partners VIII	67,946	203,839			
IFM Global Infrastructure	624,308	1,850,296			

Totals may not agree due to rounding.

Health Insurance Trust
Portfolio Fair Value
March 31, 2024

<u>Internally Managed</u>	
Cash Equivalents	
Cash Collections (Unallocated)	79,983,013
Fixed Income	
Internal Bond	233,872,530
Equity	
S&P 400 Stock Index	95,940,235
S&P 500 Stock Index	874,709,032
S&P 600 Stock Index	41,849,890
Additional Categories	
In House High Yield Bond	8,123,195
Subtotal	1,334,477,896

<u>Externally Managed</u>	
Domestic Equity	
Baillie Gifford US Equity Growth	66,625,967
Fort Washington Focused Equity	74,966,297
International Equity	
BlackRock MSCI IMI INDEX B	568,758,297
Real Estate	
Angelo Gordon Net Lease Realty IV	8,962,283
Angelo Gordon Net Lease Realty XI	2,233,991
Blackstone Partners VIII	7,026,736
Blackstone Partners IX	5,595,826
Blackstone Partners X	553,507
Carlyle Realty Partners IX	3,883,572
Carlyle Realty Partners VII	2,182,536
Carlyle Realty Partners VIII	4,807,613
Carlyle Property Investors	27,413,214
Landmark Real Estate Partners IX	170,099
Landmark Real Estate Partners VII	1,292,653
Landmark Real Estate Partners VIII	5,455,198
Prudential PRISA	15,401,754
Rockwood Capital Real Estate Partners X	4,343,824
Rockwood Capital Real Estate Partners XI	11,372,703
Rockwood Capital Real Estate Partners XII	213,556
TA Realty Core Property	35,057,982
The Realty Associates XI	280,271
The Realty Associates XII	12,499,000
The Realty Associates XIII	1,904,360
Alternative Investments	
Actis Global IV	2,759,515
AlpInvest Secondaries VII	7,480,889
AlpInvest Co-investment VIII	10,245,491
Apax Credit Opportunities	1,015,461
Apax IX	8,473,615
Apax X	10,987,984
Apax XI	202,091

Apax Digital	12,105,489
Apax Digital II	2,114,689
Audax Mezzanine V	1,585,825
Audax PE V	6,257,687
Baillie Gifford Private Companies II	3,483,174
Carlyle Asia Partners V	8,579,918
Carlyle Europe Partners IV	2,898,068
Carlyle Europe Partners V	8,270,218
Carlyle Partners VIII	5,042,794
Carlyle Renewable and Sustainable Energy	9,034,435
Carlyle Renewable and Sustainable Energy II	1,296,139
Fort Washington PE Opportunities III	1,116,006
Fort Washington PE Opportunities IV	2,639,278
Fort Washington PE Opportunities IV-K	2,974,162
Fort Washington PE Small Market II	2,011,690
Fort Washington VII	1,289,560
Fort Washington VIII	6,667,870
Fort Washington IX	11,229,058
Fort Washington IX-K	10,536,920
Fort Washington X	4,500,269
Fort Washington X-S	3,799,998
Fort Washington XI	1,370,277
KKR European IV	6,736,617
KKR European V	5,156,123
KKR Americas XII	11,887,479
KKR Health II	1,453,200
Landmark Equity Partners XV	936,531
Landmark Equity Partners XVI	6,371,668
Landmark Equity Partners XVII	2,376,819
Lexington Capital Partners IX	4,979,567
Lexington Capital Partners X	1,794,666
NGP ETP IV	1,289,791
NGP Natural Resources XI	5,309,740
NGP Natural Resources XII	5,511,153
NGP Natural Resources XIII	533,439
Oaktree European Principal IV	10,357,145
Oaktree European Principal V	6,635,920
Oaktree Mezzanine V	3,314,120
Riverstone Energy and Power VI	4,588,120
Silver Lake Alpine II	7,827,743
Silver Lake Alpine VII	2,024,190
Additional Categories	
Columbia High Yield Bond	69,290,453
Deerpath Direct Lending	19,110,067
Fort Washington High Yield Bond	73,790,997
Highbridge Specialty Loan III	68,981
Lord Abbett High Yield Core	68,063,169
Marathon European Credit Opportunities II	
Marathon European Credit Opportunities III	4,689,500
Marathon TRS Credit	108,116,334
Monroe Capital Private Credit	15,073,540
Oaktree European Capital Solutions	3,189,113
Oaktree Opportunities Xb	10,893,911
Shenkman Capital Management	89,395,881
Subtotal	1,561,735,789

Totals may not agree due to rounding.

Total Assets	2,896,213,685
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Health Insurance Trust
Schedule of Investment Counselor Fees and Administrative Expenses
For the Quarter Ended March 31, 2024

<u>Investment Counselor Fees</u>	<u>Quarter Ended</u> <u>March 31, 2024</u>	<u>Fiscal Year</u> <u>To Date</u>		<u>Quarter Ended</u> <u>March 31, 2024</u>	<u>Fiscal Year</u> <u>To Date</u>
Domestic Equity					
Baillie Gifford US Equity Growth	\$ 27,140	\$ 80,215	Fort Washington X	\$ 4,500	\$ 18,000
Fort Washington Focused Equity	\$ 60,698	\$ 225,955	Fort Washington X-S	\$ 4,500	\$ 18,000
Total Domestic Equity	\$ 87,838	\$ 306,170	Fort Washington XI	\$ 5,535	\$ 10,960
International Equity			Fort Washington II	\$ 2,949	\$ 11,950
BlackRock MSCI IMI INDEX B	\$ 64,733	\$ 235,094	KKR Americas XII	\$ 14,948	\$ 45,519
Real Estate			KKR European IV	\$ 10,787	\$ 27,128
Angelo Gordon Net Lease Realty IV	\$ 47,130	\$ 132,688	KKR European V	\$ 5,961	\$ 31,116
Angelo Gordon Realty Value XI	\$ -	\$ 44,940	KKR Health II	\$ 19,083	\$ 56,925
Blackstone Partners VIII	\$ 18,709	\$ 59,240	Landmark Equity Partners XV	\$ 5,740	\$ 23,713
Blackstone Partners IX	\$ 15,694	\$ 46,566	Landmark Equity Partners XVI	\$ 25,000	\$ 100,000
Blackstone Partners X	\$ 37,500	\$ 112,500	Landmark Equity Partners XVII	\$ 22,500	\$ 90,000
Carlyle Realty Partners IX	\$ 47,309	\$ 140,737	Lexington Capital Partners IX	\$ 12,394	\$ 49,602
Carlyle Realty Partners VII	\$ 8,527	\$ 24,854	Lexington Capital Partners X	\$ 11,875	\$ 47,500
Carlyle Realty Partners VIII	\$ 19,569	\$ 59,790	NGP ETP IV	\$ 22,055	\$ 65,925
Carlyle Property Investors	\$ 69,302	\$ 212,149	NGP Natural Resources XI	\$ 20,109	\$ 66,167
Landmark Real Estate Partners VII	\$ 3,182	\$ 14,659	NGP Natural Resources XII	\$ 27,881	\$ 119,100
Landmark Real Estate Partners VIII	\$ 18,692	\$ 76,464	NGP Natural Resources XIII	\$ 9,452	\$ 9,452
Landmark Real Estate Partners IX	\$ 177,174	\$ 177,174	Oaktree European Principal IV	\$ 30,395	\$ 112,879
Prudential PRISA	\$ 29,746	\$ 91,548	Oaktree European Principal V	\$ 15,687	\$ 44,062
Rockwood Capital Real Estate Partners X	\$ 33,750	\$ 101,250	Oaktree Mezzanine V	\$ 10,562	\$ 32,036
Rockwood Capital Real Estate Partners XI	\$ 37,359	\$ 116,931	Riverstone Energy and Power VI	\$ 13,366	\$ 43,631
Rockwood Capital Real Estate Partners XII	\$ 68,810	\$ 68,810	Silver Lake Alpine II	\$ 14,431	\$ 22,169
TA Realty Core Property	\$ 64,869	\$ 197,746	Silver Lake Partners VII	\$ 55,000	\$ 55,000
The Realty Associates XI	\$ 2,038	\$ 20,803	Total Alternative Investment	\$ 863,193	\$ 2,444,341
The Realty Associates XII	\$ 51,051	\$ 155,999	Additional Categories		
The Realty Associates XIII	\$ 21,317	\$ 128,831	Columbia High Yield Bond	\$ 61,815	\$ 181,412
Total Real Estate	\$ 771,728	\$ 1,983,679	Deerpath Capital Direct Lending	\$ 121,075	\$ 352,540
Alternative Investments			Ft. Washington High Yield Bond	\$ 35,990	\$ 136,155
Actis Global IV	\$ -	\$ 24,000	Highbridge Specialty Loan III	\$ -	\$ -
AlpInvest Co-Investment VIII	\$ 20,508	\$ 45,187	Lord Abbett High Yield Core	\$ 47,120	\$ 142,872
AlpInvest Secondaries VII	\$ -	\$ 41,794	Marathon European Credit Opportunities II	\$ -	\$ -
Apax Credit Opportunities	\$ 6,154	\$ 19,031	Marathon European Credit Opportunities III	\$ 20,819	\$ 49,658
Apax IX	\$ 18,773	\$ 57,522	Marathon TRS Credit	\$ 32,073	\$ 89,450
Apax X	\$ 25,211	\$ 79,849	Oaktree European Capital Solutions	\$ 14,592	\$ 42,822
Apax XI	\$ 183,103	\$ 183,103	Oaktree Opportunities Xb	\$ 28,933	\$ 88,364
Apax Digital	\$ 37,195	\$ 103,825	Shenkman Capital Management	\$ 85,361	\$ 249,926
Apax Digital II	\$ 37,467	\$ 129,777	Total Additional Categories	\$ 447,777	\$ 1,333,198
Audax Mezzanine V	\$ -	\$ 7,931	Total Investment Counselor Fees	\$ 2,235,270	\$ 6,302,482
Audax PE V	\$ -	\$ -	Administrative Expenses		
Baillie Gifford Private Companies II	\$ -	\$ 10,836	Custodian		
Carlyle Asia Partners V	\$ -	\$ 71,272	The Bank of New York Mellon	\$ 45,833	\$ 137,954
Carlyle Europe Partners IV	\$ 7,421	\$ 22,762	Other		
Carlyle Europe Partners V	\$ 33,951	\$ 99,720	Other Administrative and Operational	\$ -	\$ -
Carlyle Renewable and Sustainable Energy	\$ 22,445	\$ 65,894	Total Administrative Expenses	\$ 45,833	\$ 137,954
Carlyle Renewable and Sustainable Energy II	\$ 12,953	\$ 48,316	Grand Total	\$ 2,281,103	\$ 6,440,436
Carlyle Partners VIII	\$ 41,321	\$ 122,141			
Fort Washington PE Opportunities III	\$ 1,446	\$ 6,941			
Fort Washington PE Opportunities IV	\$ 10,625	\$ 42,500			
Fort Washington PE Opportunities IV-K	\$ 10,625	\$ 42,500			
Fort Washington VII	\$ 4,036	\$ 17,487			
Fort Washington VIII	\$ 7,249	\$ 29,119			
Fort Washington IX	\$ 9,000	\$ 36,000			
Fort Washington IX-K	\$ 9,000	\$ 36,000			

Totals may not agree due to rounding.

Life Insurance Trust
Portfolio Fair Value
March 31, 2024

Internally Managed

Cash Equivalents	
Cash Collections (Unallocated)	323,075
Fixed Income	
Broad Market Bond	21,339,316
Equity	
S & P 400 Stock Index	5,367,206
S & P 500 Stock Index	29,548,412
S & P 600 Stock Index	1,354,313
Additional Categories	
In-House High Yield Bond	908,184
<hr/>	
Subtotal	58,840,506

Externally Managed

Domestic Equity	
Baillie Gifford US Equity Growth	2,798,453
Fort Washington Focused Equity	2,191,962
International Equity	
Baillie Gifford International	2,754,762
BlackRock MSCI ACWI Ex US IMI Index	18,319,767

Real Estate

Angelo Gordon Net Lease Realty IV	448,114
Angelo Gordon Realty Value XI	111,700
Blackstone X	27,675
Carlyle Property Investors	2,053,622
Carlyle Realty Partners IX	431,508
Landmark Real Estate Partners IX	8,505
Rockwood Capital Real Estate Partners XI	379,090
Rockwood Capital Real Estate Partners XII	10,678
TA Realty Core Property	2,421,570
The Realty Associates XII	624,949
The Realty Associates XIII	95,217

Alternative Investments

AlpInvest Secondaries VII	373,995
AlpInvest Co-Investment VIII	512,180
Apax X	549,403
Audax Mezzanine V	158,584
Baillie Gifford Private Companies II	174,159
Carlyle Renewable and Sustainable Energy	451,724
Fort Washington PE Opportunities IV	263,928
Fort Washington PE Opportunities IV-K	297,416
Fort Washington Small Market II	201,169
Fort Washington X	450,031
Fort Washington X-S	380,001
Fort Washington XI	137,028
Landmark Equity Partners XVII	118,841
Lexington Capital Partners IX	497,996
Lexington Capital Partners X	179,467
Oaktree European Principal V	663,592
Oaktree Mezzanine V	331,411
Silver Lake Alpine II	391,380
Silver Lake Alpine VII	101,208

Additional Categories

Marathon TRS Credit	2,278,368
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Subtotal

41,189,452

Total Assets

100,029,958

Totals may not agree due to rounding.

Life Insurance Trust
Schedule of Investment Counselor Fees and Administrative Expenses
For the Quarter Ended March 31, 2024

<u>Investment Counselor Fees</u>	<u>Quarter Ended</u> <u>March 31, 2024</u>	<u>Fiscal Year</u> <u>To Date</u>
Domestic Equity		
Baillie Gifford US Equity Growth	\$ 1,140	\$ 5,411
Fort Washington Focused Equity	\$ 1,774	\$ 6,599
Total Domestic Equity	\$ 2,914	\$ 12,010
International Equity		
Baillie Gifford EAFE Alpha	\$ 2,224	\$ 6,854
BlackRock MSCI ACWI Ex US IMI Index	\$ 4,143	\$ 6,183
Total International Equity	\$ 6,367	\$ 13,037
Real Estate		
Angelo Gordon Net Lease Realty IV	\$ 2,357	\$ 6,635
Angelo Gordon Realty Value XI		\$ 2,247
Blackstone Partners X	\$ 1,875	\$ 5,625
Carlyle Property Investors	\$ 5,191	\$ 15,893
Carlyle Realty Partners IX	\$ 5,257	\$ 15,638
Landmark Real Estate Partners IX	\$ 8,859	\$ 8,859
Rockwood Capital Real Estate Partners XI	\$ 1,245	\$ 3,898
Rockwood Capital Real Estate Partners XII	\$ 3,441	\$ 3,441
TA Realty Core Property	\$ 4,481	\$ 13,659
The Realty Associates XII	\$ 2,552	\$ 7,800
The Realty Associates XIII	\$ 1,066	\$ 6,442
Total Real Estate	\$ 36,323	\$ 90,137
Alternative Investments		
AlpInvest Co-Investment VIII	\$ 1,025	\$ 2,259
AlpInvest Secondaries VII		\$ 2,089
Apax X	\$ 1,260	\$ 3,992
Audax Mezzanine V		\$ 793
Baillie Gifford Private Equity Companies II		\$ 542
Carlyle Renewable and Sustainable Energy	\$ 1,122	\$ 3,294
Fort Washington PE Opportunities IV	\$ 1,063	\$ 4,250

<u>Investment Counselor Fees</u>	<u>Quarter Ended</u> <u>March 31, 2024</u>	<u>Fiscal Year</u> <u>To Date</u>
Fort Washington PE Opportunities IV-K	\$ 1,063	4,250
Fort Washington X	\$ 450	1,800
Fort Washington X-S	\$ 450	1,800
Fort Washington XI	\$ 554	1,096
Fort Washington II	\$ 294	1,195
Landmark Equity Partners XVII	\$ 1,250	4,625
Lexington Capital Partners IX	\$ 1,223	4,942
Lexington Capital Partners X	\$ 1,188	4,749
Oaktree European Principal V	\$ 1,569	4,407
Oaktree Mezzanine V	\$ 1,056	3,203
Silver Lake Alpine II	\$ 722	1,109
Silver Lake Partners VII	\$ 2,750	2,750
Total Alternative Investments	17,039	53,145
Additional Categories		
Marathon TRS Credit	\$ 521	1,389
Total Investment Counselor Fees	63,165	169,719
Administrative Expenses		
Custodian		
The Bank of New York Mellon	15,282	42,258
Other		
Other Administrative and Operational		-
Total Administrative Expenses	15,282	42,258
Grand Total	78,447	211,977

Totals may not agree due to rounding.