

***Teachers' Retirement System of the State of Kentucky
Life Insurance Trust Holdings
September 30, 2024***

| Description | Type |
|---|------------|
| <u>Domestic & International Equities</u> | |
| AFFIRM HLDGS INC | 1,232 |
| ALNYLAM PHARMACEUTICALS INC | 222 |
| ALTAIR ENGR INC | 997 |
| AMAZON.COM INC | 1,244 |
| BAILLIE GIFFORD EAFE - LIFE | 211,508 |
| BLOCK INC CL A | 656 |
| CHEWY INC | 1,193 |
| CLASS A COM | 7,980 |
| CLOUDFLARE INC | 1,231 |
| CONTRA ABIOMED INC | 446 |
| COSTAR GROUP INC | 800 |
| COURSERA INC COMMON STOCK | 2,033 |
| DATADOG INC | 532 |
| DENALI THERAPEUTICS INC | 1,143 |
| DOORDASH INC | 1,032 |
| DOXIMITY INC | 744 |
| DUOLINGO INC CL A COM | 338 |
| FACEBOOK INC | 320 |
| FT WASH FOCUSED EQTY SECURIT | 1,288,402 |
| GINKGO BIOWORKS HOLDINGS INC | 136 |
| GUARDANT HEALTH INC | 978 |
| INSPIRE MED SYS INC | 228 |
| INSULET CORP | 197 |
| ISHARES TR | 11,553 |
| LEMONADE INC | 696 |
| LIFE BLACK ROCK ACWI EX US I | 14,069,509 |
| LINEAGE INC | 294 |
| MODERNA INC | 1,015 |
| NETFLIX INC | 214 |
| NVIDIA CORP | 1,219 |
| ODDITY TECH LTD | 433 |
| PENUMBRA INC | 104 |
| PINTEREST INC CL A | 1,738 |
| RECURSION PHARMACEUTICALS IN | 1,202 |
| RIVIAN AUTOMOTIVE INC COMMON | 1,034 |
| ROBLOX CORPORATION CL A | 1,351 |
| ROKU INC | 525 |

***Teachers' Retirement System of the State of Kentucky
Life Insurance Trust Holdings
September 30, 2024***

| Description | Type |
|----------------------------|--------|
| SAMSARA INC COMMON STOCK | 958 |
| SANA BIOTECHNOLOGY INC | 668 |
| SHARKNINJA INC | 316 |
| SHOPIFY INC | 2,188 |
| SNOWFLAKE INC | 282 |
| SPDR S&P MIDCAP 400 ETF TR | 9,444 |
| SPIDER UNIT TRUST | 55,661 |
| SPROUT SOCIAL INC | 497 |
| SWEETGREEN INC | 1,993 |
| TEMPUS AI INC. CL A | 809 |
| TESLA INC | 561 |
| THE ENSIGN GROUP INC | 193 |
| THE TRADE DESK | 2,320 |
| WATSCO INC | 153 |
| WAYFAIR INC | 721 |
| WORKDAY INC | 338 |
| 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 | 93,978 |
| GATX CORP | 500,000 |
| GNMA MTG POOL # 567909 | 75,356 |
| 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 |

Teachers' Retirement System of the State of Kentucky
Life Insurance Trust Holdings
September 30, 2024

| Description | Type |
|--------------------------|-----------|
| SNAP-ON INC | 500,000 |
| STEWART INFORMATION SERV | 300,000 |
| U S TREASURY | 500,000 |
| US TREASURY BOND | 700,000 |
| 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 |
| VERISIGN INC | 400,000 |
| WALGREENS BOOTS ALLIANCE | 202,000 |

Additional Categories

Capital Contributed

| | |
|---------------------------|-----------|
| ISHARES TR | 5,035 |
| LIFE MARATHON CREDIT FUND | 2,180,969 |
| SPDR SER TR T | 3,420 |

Alternative Investments

Capital Contributed

| | |
|------------------------------|---------|
| ALPINVEST CO-INV VIII | 444,764 |
| APAX X LIFE | 355,697 |
| AUDAX MEZZ V-A | 153,292 |
| BAILLIE GIFFORD PRIVATE II | 215,995 |
| CARLYLE R&S ENERGY | 310,360 |
| FT WASHINGTON IV-K LIFE | 324,362 |
| FT WASHINGTON SMAILL MARKET | 166,809 |
| FT WASHINGTON X | 364,421 |
| FT WASHINGTON XI | 133,955 |
| FTWASHINGTONOPPIV | 291,130 |
| LANDMARK EQUITY XVII | 124,582 |
| LEXINGTON CAPITAL PARTNERS X | 165,749 |
| LIFE ALPINVEST SECONDARIES V | 259,027 |
| LIFE FT WASHINGTON X-S | 316,410 |
| LIFE LEXINGTON CAPITAL PARTN | 350,860 |

***Teachers' Retirement System of the State of Kentucky
Life Insurance Trust Holdings
September 30, 2024***

| Description | Type |
|---------------------------------------|--------------------------|
| LIFE OAKTREE EURO PRINCIPAL | 399,179 |
| LIFE OAKTREE MEZZANINE V | 334,112 |
| SILVER LAKE ALPINE II | 319,432 |
| SILVERLAKEPARTNERSVII | 87,790 |
| <u>Real Estate</u> | <u>Par Amount</u> |
| AG NET LEASE IV | 415,580 |
| AG REALTY VALUE XI | 125,048 |
| BLACKSTONE X | 112,455 |
| CARLYLE PROPERTY INVESTORS L | 1,076,090 |
| CARLYLE RE IX | 630,967 |
| LANDMARK RE IX | 23,895 |
| LIFE CARLYLE CPI 3.31.21 | 499,835 |
| LIFE ROCKWOOD RE XII | 89,252 |
| LIFE ROCKWOOD REAL ESTATE XI | 392,189 |
| LIFE TA REALTY ASSOC XII | 386,022 |
| TA CORE REALTY FUND LIFE | 1,380,218 |
| TA REALTY XIII | 206,747 |
| <u>Cash / Cash Equivalents</u> | <u>Par Amount</u> |
| CASH POOL UNITS | 6,334,731 |