



**County Employees Retirement System
Investment Committee – Regular Meeting
February 16, 2021 at 2:00 PM ET
Live Video Conference/Facebook Live**

AGENDA

- | | |
|---|--|
| 1. Call to Order | Dr. Merl Hackbart |
| 2. Opening Statement | Legal Services |
| 3. Roll Call | Carol Johnson |
| 4. Public Comment | Carol Johnson |
| 5. Approval of Minutes* -- November 8, 2021 | Dr. Merl Hackbart |
| 6. Management Fee Presentation | Ann Case
Natalie Young |
| 7. Pooling Language – Investment Policy Statement* | Steven Herbert |
| 8. Administrative Investment Policy Statements* | Steven Herbert |
| 9. Redemption of Putnam Dynamic Asset Allocation | Anthony Chiu
Steven Herbert |
| 10. Investment Compliance Update—KPPA Website | Steven Herbert
Jared Crawford |
| 11. Adjourn | Dr. Merl Hackbart |

****Committee Action May Be Taken***

**MINUTES OF MEETING
COUNTY EMPLOYEES RETIREMENT SYSTEM
INVESTMENT COMMITTEE MEETING
NOVEMBER 8, 2021, 2:00 P.M., E.T.
VIA LIVE VIDEO TELECONFERENCE**

At the November 8, 2021 County Employees Retirement System Investment Committee Meeting, the following Committee members were present: Dr. Merl Hackbart (Chair), George Cheatham, II, Jerry Powell, and Dr. Martin Milkman. Staff members present were David Eager, Steven Herbert, Victoria Hale, Rebecca Adkins, Ashley Gabbard, Erin Surratt, Steve Willer, Anthony Chiu, Joseph Gilbert, Jared Crawford, Chris Johnson, Sherry Rankin and Carol Johnson. Also in attendance were CEOs John Chilton and Ed Owens, Trustee Betty Pendergrass, Danny White and Janie Shaw from GRS, Eric Branco from Johnson, Bowman, Branco, LLP and Craig Morton, David Lindberg and Chris Tessman from Wilshire.

Dr. Hackbart called the meeting to order and Victoria Hale read the opening statement.

Dr. Hackbart introduced agenda item *Roll Call*. Carol Johnson called roll and pointed out that several Committee members had not yet joined the meeting. Therefore, Dr. Hackbart stated that they would move to item six of the agenda and again call roll at a later time during the meeting.

Dr. Hackbart introduced agenda item *Actuarial Sensitivity Analysis*. Dr. Hackbart introduced Danny White with GRS to present the Actuarial Sensitivity Analysis to the Committee. Mr. White stated that in the previous Actuarial Committee meeting there was discussion of the actuarial valuation results and that if Committee members had not seen that report that it will be presented

at the next full Board meeting. Mr. White stated that in terms of this Investment Committee meeting that Ed Owens reached out to GRS and asked it to provide some additional sensitivity analysis. Mr. White stated that he refers to it as additional since there is already some information that is provided to the Legislative Research Commission regarding sensitivity to changes in the interest rates, payroll growth assumptions and inflation assumptions. Mr. White stated that this is considered additional supplementary information specific to CERS. Mr. White stated that what Mr. Owens had asked for was a sensitivity in the discount rate plus or minus twenty-five (25) basis points and fifty (50) basis points and that he wanted to see a larger difference in the information provided to the Legislative Research Commission, which KPPA has plus or minus one percent (1%). Mr. White stated that if you look on page four of GRS' presentation that this looks to be a plus or minus fifty (50) basis points change in the discount rate for the non-hazardous fund. Mr. White stated that at the very bottom of the page you can see what the impact is on the funded ratio and unfunded liability, pension and insurance combined, as well as the actuarial determined rate. Mr. White stated that if the actuarially determined rate was decreased it would increase the contribution rate by about 3.9% and if there was an increase in the assumed rate of return it would result in a decrease in the contribution rate of 3.9%. Mr. White stated that it looks to be a plus or minus one (1) billion in unfunded liability. Mr. White said at the bottom of page six is similar information and that a plus or minus fifty (50) basis points is about a 7% change in the contribution rate and again about \$500,000 in the unfunded liabilities. Mr. White further stated that interest rates in terms of the investment return assumption should be relatively stable from year to year; however, back in 2017 we saw some rather large changes, which he thought were necessary. Mr. White stated that interest rates have been stable since then. Mr. White stated that while the return assumption is important what is ultimately going to drive the contribution rates are the actual

returns. Ed Owens stated that he would like to make sure that everyone is clear about what the PPOB and statute requires is a sensitivity analysis of one hundred (100) basis points either up or down so where we are now that would be 7.25 all the way down to 5.25. Mr. Owens stated that what he asked GRS to do was to give a little finer cut than what is required by statute and what the difference would be if the discount interest rate only moved twenty-five (25) basis points either way or what the difference would be if the discount interest rate only moved fifty (50) basis points either way. Mr. Owens stated that is what is reflected here. Dr. Hackbart stated that it is his understanding that GRS would be finalizing the actuarial assessment in December which provides information for the employers. Mr. White stated that it is his understanding that the actual valuation assessment report will be provided to the CERS Board in November for review and then be presented to the Board in December for adoption. David Eager stated that GRS will need to present it to the PPOB as well. Mr. White stated that KPPA staff will provide the valuation assessment to the LRC the following week and that it will possibly be presented to the PPOB in November. Mr. White stated that the next PPOB meeting is scheduled for November 22, 2021, but the agenda for that meeting has not been established.

Dr. Hackbart introduced agenda item *Quarterly Performance Report*. Steven Herbert reminded everyone that this is the beginning phases of reporting on the plans as they were split in April. Mr. Herbert stated that this report was meant to give the Committee members an idea of the format and the actual top line numbers and in no way is the report complete or perfect. Mr. Herbert stated that staff are building this with a direct feed from BNY Mellon in terms of all of the data, the transactions and the holdings and this is going to: (a) look better; (b) that same feed is building out to our risk system, which will make for better investing and for better reporting up to the Board on

the risks that are being taken; and (c) that same feed will build out to the research management system that is used for investment management searches. Mr. Herbert stated that these reports will have capital market updates in them in the near future and he is currently working on that. Therefore, Mr. Herbert stated that he would give the capital markets update verbally and then walk through some of the pages of the report that he believes need to be highlighted. Mr. Herbert started with the capital markets update and stated that the global growth of the economies slowed in the third quarter. Mr. Herbert stated that upstream supply restrictions dampened a lot of production and disrupted the supply chain distributions, which caused the first negative quarter for global equities since 2020. Mr. Herbert stated that equities in developed markets were basically flat to slightly down and the rising risk to China affected that whole region of the world, which caused emerging markets into a steeper negative territory of about 8% in terms of equity returns for the quarter. Mr. Herbert stated that supply issues had an effect on commodity prices in different ways and that energy and industrial metal prices climbed quite bit, but had less affect on precious metals, agriculture and livestock. Mr. Herbert stated that inflation remains elevated and will likely continue to do so in the near term as supply and demand remains a problem for the economy, but policy makers are still saying this is a temporary distortion. Mr. Herbert stated the yield curve steepened as bonds were slightly positive for the quarter and private equity was up by 11%. Mr. Herbert then moved to page 25 of Board Books which shows the total for the CERS plan. Mr. Herbert stated that the approximate total for CERS is 8.6 billion dollars. Mr. Herbert stated that the quarter return of 1.2% slightly outperformed the Investment Policy Statement benchmark of 1.1% and outperformed for the year and on some of the longer term numbers as well. Mr. Herbert stated that page 38 of Board Books shows the total for the CERS Insurance and CERS plan. Mr. Herbert stated that the plan slightly outperformed due to the outperformance on the downside in

non-U.S. equities. Mr. Herbert stated that the plan also outperformed in high yield bonds and had a strong positive nominal return in private equity. Mr. Herbert stated that on page 30 is the CERS hazardous fund performance. Mr. Herbert stated that it is the exact same story and outperformed on the downside in non-U.S. equities, high yield bonds and had a strong private equity return. Mr. Herbert pointed out the asset allocation among asset classes on page 31 of Board Books and this is similar to what we talked about last time. Mr. Herbert stated for the quarter that the plan was slightly overweight in core fixed income and are underweight in real return and real estate and those are naturally coming up. Mr. Herbert stated that there were some real estate capital calls after this report and that Harrison Street called some capital. Mr. Herbert further stated that Prologis is going to do so as well in the coming weeks. Mr. Herbert stated that they need to start actively conducting searches in these two asset classes as well as reinvesting in TIPS for inflation protection. Mr. Herbert then reviewed pages 32 and 33 of Board Books and stated that it is in the same format and that you can see the way the assets grow over time. Mr. Herbert then reviewed page 36 of Board Books and stated that the outperformance by ten (10) basis points comes from the outperformance on the non-U.S. equities on the downside, high yield bonds and private equity. Mr. Herbert stated that on page 42 of Board Books the asset allocations are over allocated in bonds and under allocated to real return and real estate. Mr. Herbert stated that this will come up naturally and staff are actively looking to fill these spaces. Mr. Herbert asked if anyone had any questions. Dr. Hackbart said that Mr. Herbert had previously stated that the new information system would hopefully be fully implemented by the first of the year and asked if that is still on schedule? Mr. Herbert replied that it was his expectation, but he will see if the vendor can do it. Dr. Hackbart asked if that would include historical data as well. Mr. Herbert replied yes. Dr. Milkman asked if the real estate is going to take care of itself without any asset reallocation since the price of real

estate is increasing or are staff going to try and add some money into there? Mr. Herbert replied that staff are going to be adding some money into real estate, but it is not really an increase since staff are adding money through investments that were approved earlier in the year for additional money to current managers. This was provided for informational purposes only.

Dr. Hackbart introduced agenda item *Axiom Update*. Dr. Hackbart stated that the Committee had decided to add Axiom as a fund manager, but that there were some issues to be looked at and some information to be collected before moving forward. Dr. Hackbart then introduced Joe Gilbert to give the Axiom update. Mr. Gilbert stated that Axiom is a manager that staff brought to the Investment Committee for consideration back in August for a non U.S. small cap active mandate. Mr. Gilbert stated that staff had presented Axiom to the KRS Investment Committee the day prior to the August CERS Investment Committee meeting, and that afternoon, after the KRS Investment Committee meeting, staff became aware that a gentleman by the name of Kurt Polk, President of Axiom's Operations Department, had announced his decision to leave the firm at the end of this calendar year. Mr. Gilbert stated that he informed the CERS Investment Committee of this as well during the August CERS Investment Committee meeting. Mr. Gilbert stated that there were some concerns as to what that might do from a business risk perspective. Mr. Gilbert stated that staff did not believe that it would be an issue since it did not touch on the investment side and that the direct leads of those operation departments, such as compliance, distribution, and marketing were going to remain the same. Mr. Gilbert stated that it was decided that staff should continue to monitor that situation and they have done that. Mr. Gilbert stated that the strategy has remained stable from an assets under management perspective, which amounts to approximately 1.2 billion dollars, and that Axiom has not lost any clients. Mr. Gilbert stated that they have actually added a few accounts

since August so things look good from an Axiom business perspective. Mr. Gilbert stated that as far as the current standing with KPPA/CERS staff have worked with the manager Axiom and have agreed to guidelines that staff thinks will allow them to manage the strategy as it was intended to be managed, while at the same time providing guardrails that staff think need to be there to maintain sufficient diversification within the product. Mr. Gilbert stated that staff have been working on an investment management agreement, but there are a few sticking points to work on and they are scheduled to discuss them next week. Mr. Gilbert stated that staff have established the new accounts at the custodial bank as far as their schematic and formatting for the unitization so staff can allocate appropriately to the manager. Mr. Gilbert stated that given the original conviction in the manager and the fact that there have been no issues to date with Axiom from a business risk perspective staff plan to continue to move forward and hope the Committee will agree with that. Mr. Gilbert stated that staff are hopeful that the funding will take place this calendar year, but it is somewhat up in the air as to the legal side of things. Mr. Gilbert stated that the funding sources have been made aware that they are the funding sources so once staff are able to get the paperwork done staff will be able to move relatively quickly to get the account up and running. This was provided for informational purposes only.

Dr. Hackbart then asked if the other Committee members were able to join the meeting. Carol Johnson stated that four members are in attendance now and asked Dr. Hackbart if he would like for her to call roll. Dr. Hackbart replied that the CERS Investment Committee now has a quorum and roll call will proceed. Ms. Johnson called roll.

Dr. Hackbart introduced agenda item *Public Comment*. Ms. Johnson stated that no public comments were submitted.

Dr. Hackbart introduced agenda item *Approval of Minutes August 25, 2021*. George Cheatham, II moved and was seconded by Jerry Powell to approve the minutes as presented. The motion passed unanimously.

Dr. Hackbart introduced agenda item *Investment Policy*. Dr. Hackbart thanked everyone for their hard work and contributions with finalizing the Investment Policy Statement and he wanted to specially recognize Ed Owens and Steven Herbert for their work in finalizing some details to the revised Investment Policy Statement. Dr. Hackbart stated that Trustees and staff have been working pretty aggressively on the asset class matrix, which is on page five of the Investment Policy Statement. Dr. Hackbart stated that at the last meeting the focus was on the various components of the Investment Policy Statement and since then work has been on the asset class allocation matrix. Dr. Hackbart stated that the major changes are to the terminology and what we have tried to do was to utilize terms which would have a common understanding to not only to the KRS and CERS Boards, but also to the general public for better transparency. Dr. Hackbart provided as an example that there have been transitions in corporate structures and that quite possibly the prior designation of U.S. equity verses international equity may not be as meaningful anymore. Dr. Hackbart stated that what is being recommended is to simply use public equity and private equity as the two components of the equity bucket. Dr. Hackbart further stated that for the fixed income allocation there is fixed income, core fixed income and specialty credit, then cash and the last term was adjusted to inflation protected and real estate and real return. Dr. Hackbart

stated that the percentages are slight adjustments from the original matrix or allocation designations that this has been worked on since the transition of CERS and the development of CERS. Dr. Hackbart stated that CERS had been using the old KRS asset allocation guidelines so this is probably the major change although the changes are great in terms of terminology with some adjustments in percentages since the last meeting. Dr. Hackbart stated that Steven Herbert and Ed Owens worked hard to adjust the terminology in the Investment Policy Statement to reflect the terminology used in the asset allocation matrix and that was a change that had to be made after CERS had finalized the recommended matrix. Dr. Hackbart stated that the version that is being presented is the version which included the edits and adjustments and terminology changes so that there is consistency between the allocation matrix and the presentation in the Investment Policy Statement. Dr. Hackbart stated that the changes to the Investment Policy Statement and asset allocation matrix were reviewed with Wilshire as well. Dr. Hackbart asked Steven Herbert, Ed Owens and Betty Pendergrass if there was anything they would like to add? Mr. Owens stated that he would like to thank Steven Herbert, David Lindberg and Craig Morton for the work that they did by looking at the asset allocation designations, putting it on the efficient frontier and coming up with allocations that shows a strong thirty-year return for these asset allocation designations. Dr. Milkman asked Mr. Owens why there is no target allocation to cash. Mr. Owens stated that Mr. Herbert would be a better person to answer that question. Mr. Herbert stated that there is always going to be cash and part of the recommendation to bring the target allocation to zero was knowing that there is always going to be cash. Mr. Herbert stated that cash is the least risky asset and you are really not going to get a return out of it and there will be short term exposure in the core fixed income allocation that is almost as liquid as cash or cash equivalent. Dr. Hackbart asked if there was a motion to approve this edited and adjusted version of the Investment Policy

Statement so that it may be presented at the next full CERS Board meeting on Wednesday. Mr. Powell moved and Dr. Milkman seconded the motion. The motion passed unanimously.

Dr. Hackbart introduced agenda item *Cybersecurity Awareness Training*. Chris Johnson introduced himself and stated that he is the Information Security Officer at Kentucky Public Pensions Authority. Mr. Johnson stated that security training is a must due to the fact of the ever growing cybersecurity threats. Mr. Johnson stated that cybersecurity attacks jumped tremendously in 2020 due to Covid-19 and that the attacks are not slowing down. Mr. Johnson stated that Know Be 4 is a company that specializes in security training on the latest threats and KPPA has utilized their services for the past three years. Mr. Johnson stated that they have performed quarterly trainings and phishing campaigns. Mr. Johnson stated that the first of the four training modules is Social Engineering. Mr. Johnson stated that executives and trustees names are forward facing so they are more likely to be focused on so staff want to help them identify what it might look like if they were to become a target. The second training is a feature that staff utilizes and refer to it as the Phish Alert Button. Mr. Johnson stated that if someone receives an email and something does not feel right about it then they can just click that button and it will automatically send the email to the security team for review. Mr. Johnson stated that when the security team initially put this training together they did not take into account the various ways that the trustees access email so there is limited use of the Phish Alert Button to the Outlook client as well as the Outlook web access. Mr. Johnson stated that he spoke with Ms. Pendergrass to identify a couple of different options for the trustees to make it easy for them to get their KPPA email in a safe manner. Mr. Johnson stated that this is a work in progress and hopefully soon his team will have a good solid solution that is secure and easily available to the trustees to access KPPA email. Mr. Johnson stated

that the Phish Alert training will ask trustees to click on what mail system they use and please be informed that KPPA uses Outlook Exchange and they will want to click on the blue button. Mr. Johnson stated that the third training features one of the most famous hackers, Kevin Mitnick, who now educates businesses on how to protect themselves from hackers. Mr. Johnson stated that social engineering is the new hottest technique hackers are using since security systems have come a long way in blocking internet threats so they are turning to the human factor to try to play on people's emotions. Mr. Johnson stated that this training will help alert trustees to that. Mr. Johnson stated that the fourth training is basic Internet Security When You Work From Home. Mr. Johnson stated that he provided this training to staff when Covid-19 hit and everyone began working from home and that it is just good basic information. Mr. Johnson stated that he will be sending out an email with an attachment with additional information to help trustees know what to expect from the training and when it will be available. Mr. Johnson told the trustees to feel free to reach out with any questions or concerns that they might have regarding these training modules. This was provided for informational purposes only.

Dr. Hackbart pointed out that the material provided by Wilshire is contained on page 71 of Board Books, but that it is not a part of the agenda for today. Dr. Hackbart stated that this information was provided for informational purposes and he encouraged the Committee members to review the material.

There being no further business, Dr. Hackbart asked if there was a motion to adjourn the meeting. Dr. Milkman moved and was seconded by Mr. Cheatham to adjourn the meeting at 2:50 p.m. The next meeting of the County Employees Retirement System Investment Committee is scheduled for

2:00 p.m. on February 9, 2022. Copies of all documents presented are incorporated as part of the minutes of the County Employees Retirement System Investment Committee meeting held November 8, 2021.

CERTIFICATION

I do certify that I was present at this meeting and I have recorded above the action of the Committee on the various items considered by it at this meeting. Further, I certify that all requirements of KRS 61.805-61.850 were met in connection with this meeting.

Recording Secretary

I, as Chair of the County Employees Retirement System Investment Committee of the Board of Trustees of the County Employees Retirement System, do certify that the Minutes of the meeting held on August 25, 2021 were approved by the County Employees Retirement System Investment Committee on November 8, 2021.

Committee Chair

I have reviewed the Minutes of the County Employees Retirement System Investment Committee Meeting on November 8, 2021 for form, content, and legality.

Office of Legal Services



MANAGEMENT FEE REVIEW

February 8, 2022

Ann Case, Assistant Director of Accounting, Investment Operations
Natalie Young, Retirement Investment Specialist Branch Manager
Kentucky Public Pensions Authority (KPPA)

History

- **2015 - KPPA updated our fee reporting requirements and began the process of requiring managers to report both management fees and performance/carried interest fees.**
- **2017 – SB2 passed requiring the reporting of investment fees to include profit sharing, carried interest, and partnership expenses.**
- **2018 – KPPA began reporting management fees and performance/carried interest fees separately.**

Current Review Process

- **Invoiced management fees**
- **Management fees reported by Manager**
- **Performance/Carried Interest reported by Manager**

Current Reporting Process

KENTUCKY PUBLIC PENSIONS AUTHORITY						
Investment Fees and Expenses						
For the Period July 1, 2020 - June 30, 2021						
	Pension					
	2021			2020		
	FYTD Fees	% of MV	Market Value	FYTD Fees	% of MV	Market Value
Absolute Return				\$ 977,432	0.55%	\$ 178,954,093
<i>Investment Advisory Fees</i>	Absolute Return was reclassified to Real Return in December 2020			806,608		
<i>Performance Fees</i>				170,824		
<i>Miscellaneous Fees and Expenses</i>						
Core Fixed Income	2,648,483	0.11%	2,380,760,174	2,625,164	0.10%	2,549,639,090
<i>Investment Advisory Fees</i>	2,579,704			2,584,572		
<i>Performance Fees</i>						
<i>Miscellaneous Fees and Expenses</i>	68,779			40,592		
Opportunistic	4,233,292	1.05%	404,068,655	2,469,724	0.75%	327,917,481
<i>Investment Advisory Fees</i>						
<i>Performance Fees</i>	4,233,292			2,469,724		
<i>Miscellaneous Fees and Expenses</i>				-		
Private Equity	58,785,850	4.76%	1,236,163,938	4,955,594	0.47%	1,051,883,339
<i>Investment Advisory Fees</i>	8,081,476			8,429,833		
<i>Performance Fees</i>	48,458,818			(2,462,277)		
<i>Miscellaneous Fees and Expenses</i>	2,245,555			(1,011,963)		
Public Equity	12,690,120	0.18%	6,952,113,563	9,378,597	0.19%	4,839,765,673
<i>Investment Advisory Fees</i>	12,466,655			9,093,331		
<i>Miscellaneous Fees and Expenses</i>	223,465			285,266		
Real Estate	9,191,005	1.51%	610,213,834	12,318,924	2.15%	573,313,474
<i>Investment Advisory Fees</i>	4,772,617			5,582,034		
<i>Performance Fees</i>	2,414,707			5,269,817		
<i>Miscellaneous Fees and Expenses</i>	2,003,680			1,467,073		
Real Return	8,313,392	0.80%	1,033,884,979	4,090,013	0.55%	741,686,907
<i>Investment Advisory Fees</i>	4,663,221			4,128,235		
<i>Performance Fees</i>	3,021,470			(1,405,413)		
<i>Miscellaneous Fees and Expenses</i>	628,701			1,367,192		
Specialty Credit Fixed Income	39,879,279	1.51%	2,644,455,055	12,895,831	0.63%	2,046,525,699
<i>Investment Advisory Fees</i>	15,415,716			13,891,617		
<i>Performance Fees</i>	20,000,966			(1,675,763)		
<i>Miscellaneous Fees and Expenses</i>	4,462,596			679,977		
Cash	4,248,561	0.81%	526,326,268	3,395,147	0.82%	414,568,276
<i>Consulting</i>	170,082			672,032		
<i>Trustee</i>	102,417			1,252,208		
<i>Miscellaneous Fees and Expenses</i>	3,976,063			1,470,906		
Both FY20 and FY21 Real Estate fees reflect the Prologis adjustment made in June 2020						
Total Investment Mgmt Fees	139,989,982	0.89%	15,787,986,465	53,106,426	0.42%	12,724,254,031

Note: Reported on a cumulative basis by asset class quarterly to the Investment Committees.

Current Reporting Process Cont'd

KENTUCKY PUBLIC PENSIONS AUTHORITY						
Management and Performance Fees						
For the Fiscal Year Ended June 30, 2021						
Unaudited						
PUBLIC EQUITY						
US Public Equity						
	Pension Fund			Insurance Fund		
Asset Manager	AUM	Management Fees	Performance Fees	AUM	Management Fees	Performance Fees
NEXT CENTURY GROWTH	149,558,095	1,015,989		67,999,136	464,463	
NTGI STRUCTURED	281,477,594	330,247		124,239,572	150,475	
RIVER ROAD FAV	264,986,914	628,561		122,453,397	292,073	
WESTFIELD CAPITAL	267,575,777	861,990		124,280,716	408,457	
Subtotal	\$ 963,598,380	\$ 2,836,787	\$ -	\$ 438,972,821	\$ 1,315,469	\$ -
Non-US Public Equity						
	Pension Fund			Insurance Fund		
Asset Manager	AUM	Management Fees	Performance Fees	AUM	Management Fees	Performance Fees
AMERICAN CENTURY	510,216,990	1,863,397		228,021,195	831,676	
BLACKROCK WORLD EX	1,032,977,419	369,854		462,337,247	151,214	
BLACKROCK ACWI-EX SC (Insurance ONLY)				48,926,974	52,464	
FRANKLIN TEMPLETON	383,353,936	1,335,922		169,382,349	571,041	
LAZARD ASSET MGMT	549,578,946	1,288,450		245,916,796	577,583	
LSV ASSET MGMT	449,389,197	2,415,354		202,759,667	1,090,636	
NTGI INTL SM CAP (Pension ONLY)	109,635,127	95,807				
Subtotal	\$ 3,035,151,615	\$ 7,368,783	\$ -	\$ 1,357,344,228	\$ 3,274,615	\$ -
Emerging Markets						
	Pension Fund			Insurance Fund		
Asset Manager	AUM	Management Fees	Performance Fees	AUM	Management Fees	Performance Fees
JP MORGAN EMERGING MARKETS	205,562,656	1,312,529		91,789,372	595,687	
PZENA EMERGING MARKETS	186,957,232	948,557		84,204,292	426,807	
Subtotal	\$ 392,519,888	\$ 2,261,085	\$ -	\$ 175,993,664	\$ 1,022,493	\$ -
Total	\$ 4,391,269,883	\$ 12,466,655	\$ -	\$ 1,972,310,713	\$ 5,612,577	\$ -

Note: Fee Reports can be found at kyret.ky.gov



KPPA

Kentucky Public Pensions Authority

Connect with Us

1-800-928-4646



KYRET.KY.GOV



[@KYretire](https://twitter.com/KYretire)



[@KYretirement](https://www.facebook.com/KYretirement)



County Employees Retirement System
Brokerage Policy for Trustees and Employees
Approved: March 16, 2022

Statement of Intent

This policy documents the intent of the Investment Committee of the County Employees Retirement System (CERS) related to brokerage direction.

A. Objectives

Brokerage direction shall result from a competitive process, with the objective of achieving the best execution by minimizing commission and market impact costs while maximizing value to KRS. The competitive bids/offers received should be documented on buy/sell orders.

Brokerage shall never be awarded on the basis of repayment for personal advice, favors or political patronage. Any attempts to solicit or direct business based upon these considerations shall be reported to the Investment Committee immediately.

B. Criteria for Selecting Brokers

Investment Directors shall be responsible for selecting brokers to execute their transactions. Investment Directors are also responsible for assuring the financial soundness in order to protect the Systems from failed trades or other liabilities.

Prior to executing the first trade, all of the appropriate documents must be executed and on file with the broker and the investment manager.

It is the desire of the Investment Committee that, whenever it is in the best interest of the Funds, brokerage will be directed within the Commonwealth of Kentucky, or full or partial credit will be assigned to a Kentucky-based broker.

C. Monitoring

Investment Staff shall monitor the brokerage and report findings periodically to the Investment Committee. Investment Directors shall report brokerage information to staff in a format acceptable to CERS.

The Investment Committee shall periodically monitor market impact and commission cost for stock trades versus the trading Universe maintained by a third party vendor.

Signatories

As Adopted by the Investment Committee

As Adopted by the Board of Directors

Date: _____

Date: _____

Signature: _____

Signature: _____

Dr. Merl Hackbart
Chair, Investment Committee

Ms. Betty Pendergrass
Chair, Board of Trustees



County Employees Retirement System
Investment Transaction Procedures Policy
Approved: March 16, 2022

This document is intended to identify the communications and procedures that are necessary to properly execute investment transactions for the County Employees Retirement System (CERS).

The Kentucky Public Pensions Authority (KPPA) Executive Director of the Office of Investments is responsible for keeping a record of all official Investment Committee meetings. This record shall identify those subjects discussed during the meeting and shall make specific note of any formal action taken by the Investment Committee. This record will be retained by CERS as further documentation of Investment Committee actions.

Procedures for specific transaction classifications are discussed in the following paragraphs.

Equity Transactions

Equity transactions must be in compliance with the current Investment Policy Statement (IPS) and their written guidelines, therefore; approval of individual purchase and sale recommendations are not required as long as they are in conformance with the Investment Director's role, function and present strategy.

Investment Directors shall have discretion in implementing a trading strategy which may include, but is not limited to, utilizing: primary, secondary, over-the-counter, third or fourth markets; crossing networks, and; intermarket trading systems. It shall be the responsibility of the Director to ensure any necessary federal or state regulatory filing and document retention of the filings associated with the activities in which the Director chooses to engage.

It shall be the responsibility of the Directors to ascertain that funds will be available on settlement date before securities are purchased.

Fixed Income Transactions

Fixed income transactions must be in compliance with the current IPS and their written guidelines, therefore, approval of individual purchase and sale recommendations are not required as long as they are in conformance with the Investment Director's role function and present bond market strategy.

Directors may execute transactions through primary, secondary, over-the-counter, third or fourth markets. It shall be the responsibility of the Director to ensure any necessary federal or state regulatory filing and document retention of the filings associated with the securities activities in which the Director chooses to engage.

It shall be the responsibility of the Directors to ascertain that funds will be available on settlement date before securities are purchased.

Repurchase Agreements

Short-term cash reserves are to be invested daily by the Division. Repurchase Agreements may be initiated only with those firms that have been approved by the Investment Committee and invested in compliance with the current Statement of Investment Policy.

Investment Manager Selection, Due Diligence and Disclosure

All Investment Managers will be selected utilizing the procedures outlined in the IPS. All Investment Managers will be Registered Investment Advisors with the SEC or qualify for one of the exemptions spelled out in the Dodd-Frank Act and specifically discussed at the approving investment committee meeting and approved by the Investment Committee.

Selection Criteria

- Experience of the firm in the management of institutional portfolios operated under the prudent person standard;
- Verifiable historical performance record of at least three years in the desired strategy (may be shortened or waived depending on the strategy considered);
- Qualifications and depth of the investment professionals;
- Soundness of the firm's investment philosophy and process;
- Adequacy of the firm's trading, back office, accounting, reporting and client service capabilities;
- Fees and other economic terms;
- Legal structure and terms; and
- Fit within the asset class.

Due Diligence

- 1) When a prospective General Partner has been identified, Investment Staff shall have at least one meeting at KPPA offices and one on-site at the prospective General Partner's offices. The General Partner's presentation to the Investment Committee at the time of prospective approval may serve as the meeting at KPPA offices if at no other time could it be arranged to have a meeting at KPPA.
- 2) Investment Staff shall document any and all formal meetings with the prospective general partner and make that documentation available upon request.
- 3) Investment Staff shall retain its consultant to perform due diligence on any investments that go before the Investment Committee for approval. A formal write-up of the due diligence process shall be prepared and distributed to Investment Committee members prior to the date of prospective Investment Committee approval. This write-up shall generally detail the following components of the decision-making process:
 - a. Overview of the Firm
 - b. Investment Strategy
 - c. Organizational Structure and Key Personnel
 - d. Summary of Investment Performance
 - e. Investment Rationale
 - f. Investment Terms

- g. Whether any principles of the firm have been involved in any regulatory proceedings and, if so, the details concerning same,
 - h. Whether a placement agent has been involved and, if so, the identity of the agent and the details of the agreement, in accordance with the CERS Statement of Disclosure, Placement Agents.
- 4) Investment Staff and Consultant shall make themselves available for questioning by the Investment Committee regarding any prospective investment. This time shall generally be made available to the Investment Committee at such a time a prospective investment is before the Investment Committee for approval. However, should additional time or materials be requested of knowledgeable parties, it shall be provided to the Investment Committee expediently.

Investment IMA, Guidelines, Side Letters

- Staff shall work with either approved outside legal counsel or internal KPPA legal counsel on all Investment Management Agreements, Limited Partnership Agreements, and Side Letters.
- Alignment of Interests: Staff shall actively negotiate partnership agreements on behalf of CERS to ensure that the interests of the general partner are aligned with those of CERS. Staff shall endeavor to ensure that the majority of senior investment professionals within each general partner firm make substantial investments of their own personal net worth within the partnerships in which CERS invests, and that the mix of management fees and carried interest is consistent with CERS objectives of maximizing long-term returns from the asset class.
- Special Services: Due to the complex nature of alternative investment structures and partnership agreements, Staff will retain expert legal counsel on an as-needed basis. From time-to-time, during the due diligence process private investigators may be engaged to investigate general partner principals for integrity, ethical standards, tax-related issues, etc. prior to an investment commitment. Staff may retain a post-venture distribution manager to manage common stock and other public securities distributed by its general partners, consistent with the long-term objectives of the CERS.

Disclosure Policy

- Subject to the procedures and any other restrictions applicable under the Open Records Act and Kentucky Revised Statutes 61.650, the Executive Director of the Office of Investments or designee will disclose information such as the name of the funds, limited partnership investments, investment managers, and general partners that have been selected by the CERS to manage alternative investments. Additionally, aggregate portfolio returns will also be disclosed.
- In order to comply with the prohibition on disclosure of records that contain real estate appraisals, feasibility estimates, and evaluations relative to the investment in the Open Records Act, Kentucky Revised Statutes 61.650 and certain partnership agreements, CERS will not disclose the individual underlying investments and their performance.
- KPPA will make available to the public the management fee, performance fee or carried interest rate if applicable, and hurdle rates or preferred returns if applicable of all investment managers. It will be shown as a percentage rate and it will be based on the rate that was disclosed at the investment committee when the investment manager was approved. If staff is able to negotiate a better fee rate than what was approved at the investment committee meeting that rate

will not be shown.

Signatories

As Adopted by the Investment Committee

Date: _____

Signature: _____

Dr. Merl Hackbart
Chair, Investment Committee

As Adopted by the Board of Directors

Date: _____

Signature: _____

Ms. Betty Pendergrass
Chair, Board of Trustees



County Employees Retirement System
Manager and Placement Agent Statement of Disclosure
Approved: March 16, 2022

A. Purpose

This Manager Statement of Disclosure (Policy) sets forth the disclosure requirements which must be satisfied prior to any County Employees Retirement System (CERS) investment. This policy requires disclosure of conflicts of interest and/or political contributions with any new CERS investment. CERS shall require the disclosure of detailed information regarding any manager used, their services, and payments and fees in connection with all CERS investments. This Policy is intended to apply broadly to all of the types of investment advisors with whom CERS conducts or potentially conducts business with including general partners, managers, investment managers and sponsors of hedge funds, private equity funds, real estate funds, as well as investment managers retained pursuant to a contract.

The goal of this Policy is to bring transparency to our investment management relationships in connection with CERS' investments and to help ensure that CERS' investment decisions are made based solely on the merits of the investment opportunity and in a manner consistent with the responsibilities of the Board of Trustees and individuals who owe a fiduciary duty to CERS.

B. Objectives

The objectives of CERS' policy are:

1. To ensure that CERS' investment decisions are consistent with CERS' overall Investment Policy Statements;
2. To supplement the due diligence and information available to CERS' Board members, staff, and consultants when evaluating an investment opportunity;
3. To prevent impropriety and/or the appearance of improprieties and to disclose conflicts of interest and/or the appearances of conflicts of interest;
4. Provide transparency and confidence in CERS investment decision-making and process; and
5. Establish procedures to comply with state and federal law.

C. Application

This Policy applies to all agreements with managers that are entered into after March 10, 2017. This Policy also applies to existing agreements with managers if, after the date this Policy is adopted, the term of the agreement is extended; there is any increased commitment of funds by CERS pursuant to the existing agreement; or there is a material amendment to the substantive terms of an existing agreement, including the fees or compensation payable to the manager.

D. Definitions

1. “KRS vehicle” means a partnership, limited liability company, account or other investment vehicle in which CERS is the investor.
2. “Consultant” refers to individuals or firms, and includes key personnel of consultant firms, who are contractually retained or have been contracted by CERS to provide investment advice to CERS but who do not exercise investment discretion.
3. “Manager” means an asset management firm that is seeking to be, or has been, retained by CERS or by a KRS vehicle to manage a portfolio of assets (including securities and or contracts, etc.) for a fee. The manager usually has full discretion to manage CERS assets, consistent with investment management guidelines provided by CERS and fiduciary responsibility.
4. “Executive Agency Lobbyist (EAL)” means any person engaged to influence executive agency decisions or to conduct executive agency lobbying activity as one of his main purposes on a substantial basis. An EAL does not include an elected or appointed officer or employee of a federal or state agency, state college, state university, or political subdivision who attempts to influence or affect executive agency decisions in his fiduciary capacity as a representative of his agency, college, university, or political subdivision.
5. “Executive Agency Lobbying Activity” includes any contact made to promote, oppose, or otherwise influence the outcome of an executive agency decision by direct communication with an elected executive official, the secretary of any cabinet listed in Kentucky Revised Statutes 12.250, any executive agency official, or a member of the staff of any one of the officials listed in this paragraph.
6. “Real Party-In-Interest (RPI)” is a person or organization on whose behalf the executive agency lobbyist is acting, if that person is not the employer. For example, if the ABC Corporation engages XYZ Consulting Company which, in turn, hires John Smith to influence decisions or conducts executive agency lobbying on behalf of ABC Corporation: (a) John Smith is the EAL; (b) XYZ Consulting Company is the employer; and (c) ABC Corporation is the "real party in interest".

E. Responsibilities

Manager’s Responsibilities

Prior to CERS investing with any manager, KPPA Staff shall obtain a signed Manager Disclosure Questionnaire from the investment manager. This form includes a statement as to whether or not the investment manager has used a placement agent in connection with the proposed KRS investment opportunity. It also includes conflict of interest disclosures and political contribution disclosures among other required information including but not limited to:

- The name of the placement agent;
- The fee paid or payable to the placement agent;
- Representation that the fee is the sole obligation of the investment manager and not that of CERS or the limited partnership;
- Current or former Kentucky officials (federal, state, and local government), CERS Board of Trustees members, CERS employees or consultants to KRS that are receiving any fees or compensation from the manager and/or placement agent;
- The names of any current or former Kentucky elected or appointed government officials (federal, state, and local government) CERS Board of Trustees members, employees, or

- consultants of CERS, or any other person, if any, who suggested the retention of the placement agent;
- Evidence of the regulatory agencies, if any, in any Federal, state or foreign jurisdiction the placement agent or any of its affiliates are registered with, such as the Securities and Exchange Commission (SEC), Financial Regulatory Agency (FINRA), or any similar regulatory agency;
 - A résumé for each officer, partner or principal of the placement agent detailing the person's education, professional designations, regulatory licenses and investment and work experience;
 - A description of the services to be performed by the placement agent;
 - A statement whether the placement agent, or any of its affiliates, is registered as a lobbyist with any and all Kentucky state and local (county) governments; and
 - A statement by the manager and/or placement agent representing and warranting the accuracy of the information provided to CERS regarding the Statement of Disclosure in any final written agreement with a continuing obligation to update any such information within 10 business days of any change in the information.

The manager shall notify the placement agent of his or her obligations under Kentucky Revised Statutes Chapter 11A.

Compliance with the following procedures is the responsibility of the manager, the EAL and the placement agent. KPPA staff is not responsible for ensuring compliance with the following procedures as staff is not a party to the process.

The following is a description of the process external persons must follow to comply with Kentucky's EAL registration procedures:

1. Prior to contact with KPPA personnel the placement agent, employer, and, if applicable, the RPI, is required to file jointly, the Initial Registration Statement Form* with the Kentucky Executive Branch Ethics Commission (EBEC) and furnish a copy to KPPA.

Questions as to the process or applicability should be addressed to:

Executive Branch Ethics Commission (502) 564-7954.

2. After Initial Registration, the placement agent, employer, and, if applicable, the RPI, is required to abide by the EBEC *Requirements After Registration* by filing an Updated Registration Statement** annually (Due by July 31) with the EBEC and furnish a copy to KPPA.
3. If the placement agent, employer, and, if applicable, the RPI, wishes to terminate their lobbying effort they must notify the EBEC within 30 days after the termination of engagement by filling out the Termination Notification Form *** attaching it to the EAL's final Updated Registration Statement form** and furnishing a copy to KPPA.

* Initial Registration Statement Form is available at:
<http://ethics.ky.gov/lobbying/Pages/Registration.aspx>

** Updated Registration Statement Forms are available at:
<http://ethics.ky.gov/lobbying/Pages/RequirementsAfterRegistration.aspx>

*** Termination Notification Form is Available at:
<http://ethics.ky.gov/lobbying/Pages/howToTerminate.aspx>

In the event a placement agent is expected to receive remuneration for a KRS investment, ~~KRS~~ KPPA staff will notify the Investment Committee in the memorandum discussing the recommended/approved investment. If a manager breaches this policy, staff will notify the Investment Committee as soon as practicable.

KPPA Staff Responsibilities

KPPA staff are responsible for:

- Providing the public with disclosure by posting a copy of this policy on KPPA website;
- Implementing this policy on behalf of KRS with each Investment Director responsible for their specific asset class; and
- Providing regular disclosure updates to the KRS Investment Committee and the Board of Trustees.

All parties responsible for implementing, monitoring and complying with this Policy shall consider the spirit as well as the literal expression of the Policy.

F. Conflict of Interest

All persons and entities contracting with CERS shall certify that:

- they are legally capable of entering into a binding contract and authorized to do so;
- that they are not, nor shall be, in violation of any Kentucky law, statute or regulation pertaining to a conflict of interest including, but not limited to, Kentucky Revised Statutes 121.056; and
- that they are not, nor shall be, in violation of any provision of Kentucky Revised Statutes Chapter 11A or any regulation promulgated there under, or any law or regulation pertaining to the Kentucky Registry of Election Finance and the reporting requirements thereof.

All persons and entities seeking to or actually contracting with KRS shall disclose all relationships and potential conflicts of interest with any KPPA staff, committee or Board Member. Any disclosed conflicts of interest will be discussed at the Investment Committee as to the severity of the conflict and the appropriate resolution. Options the Investment Committee might recommend include but are not limited to: no action required; conflicted party abstention; and refusal to invest. Subsequent discovery of any undisclosed conflict may be considered a breach of contract and may result in immediate termination of any agreements without penalty or fee to CERS.

Signatories

As Adopted by the Investment Committee

As Adopted by the Board of Directors

Date: _____

Date: _____

Signature: _____

Signature: _____

Dr. Merl Hackbart
Chair, Investment Committee

Ms. Betty Pendergrass
Chair, Board of Trustees



County Employees Retirement System
 Securities Trading Policy for Trustees and Employees
 Approved: March 16, 2022

The County Employees Retirement System (CERS) is charged with the administration of pension and group health insurance funds held in trust for active, inactive and retired CERS members and their beneficiaries. Accordingly, its Trustees and Employees have fiduciary duties commonly associated with pension and other trusts. The principal purpose of the Securities Trading Policy (Policy) is to prevent an intentional or inadvertent violation of Federal securities laws as well as Kentucky's fiduciary and ethics standards. Further, this policy serves to act as an ethical guideline to ensure that CERS' Trustees and Employees conduct themselves in a manner that fosters public confidence. Since CERS is described by statute as a state agency, CERS Trustees and Employees have special responsibilities for honesty and integrity applicable to public servants. This Policy acknowledges certain standards of conduct expected of Trustees and Employees in view of these responsibilities.

Although many of the provisions of this Policy are based upon legal and fiduciary concepts, this Policy should not be interpreted as an exclusive and complete statement of legal and fiduciary responsibilities. The primary source of laws governing the legal and fiduciary conduct of Trustees and Employees are set forth in Kentucky Revised Statutes Chapter 11A, et seq., and KRS 61.505 and KRS 78.782. This Policy does not limit or expand the scope of those laws.

This Policy is intended to provide specific requirements to Trustees and Employees regarding personal securities trading for CERS accounts and compliance with legal and fiduciary responsibilities as governed by the Commonwealth of Kentucky and CERS Board of Trustees. Personal securities trading and transactions in accordance with this policy should create a presumption of compliance with legal and fiduciary responsibilities by Trustees and Employees. Willful disregard of this Policy could result in disciplinary actions which include formal reprimands, adverse performance reviews, disgorgement of profits, removal from office, or termination of employment.

A. Definitions

In this Policy, the following definitions apply unless the context requires otherwise:

1. "CERS" means the County Employees Retirement System.
2. "Board" means the Board of Trustees of CERS.
3. "Employee" means a person working for CERS or Kentucky Public Pensions Authority (KPPA) in an employer/employee relationship.
4. "Trustee" means a member of the Board of CERS.
5. "Covered Persons" are defined as Employees and Trustees with access to material, non-public information about proposed trading, trading strategies, or holdings and the other investment funds held by CERS. This includes individuals involved in recommending or making investment decisions or who have access to systems containing investment

information. It also includes those working with or in close proximity to persons involved in decision making who regularly have the opportunity to see written information or hear discussions relating to investments. The following employees are, by virtue of their positions, conclusively presumed to be Covered Persons: CERS Chief Executive Officer, KPPA Executive Director, KPPA Executive Director of Operations, KPPA Executive Director Office of Investments, KPPA Executive Director Office of Legal Services, KPPA Executive Director Office of Benefits, General Counsel, Assistant General Counsel, all KPPA Investment Division staff, all KPPA Accounting Division staff, all KPPA Internal Audit Division staff, select KPPA Division Directors, and select positions within the Information Technology Division at KPPA.

6. "Personal securities transactions" means a discretionary transaction involving the purchase or sale of a security in which a person, or any member of such person's immediate family, had or gained directly or indirectly a financial interest and in which the person or any member of such person's immediate family had influence or control, directly or indirectly, over the timing of the trade of the security or derivative on a security.
7. "Family" means the Trustee's or Employee's spouse, their children under the age of 18, adult children financially dependent upon them or living in the same household and any other person(s) living in their household. This policy also applies to any relative of a Trustee or Employee, even if not living in their household, over whose investments the Trustee or Employee has discretionary authority.
8. "Federal Securities Laws" shall mean the Securities Act of 1933, the Securities Exchange Act of 1934, the Investment Company Act of 1940, the Investment Advisers Act of 1940, Title V of the Gramm-Leach-Bliley Act, the Sarbanes-Oxley Act of 2002 Dodd-Frank Wall Street Reform and Consumer Protection Act of 2010, Jumpstart Our Business Startups Act of 2012 along with any rules adopted by the U.S. Securities and Exchange Commission ("SEC") and any rules adopted by the U.S. Department of the Treasury including sanction programs enforced by the Office of Foreign Assets Control (OFAC).
9. "Policy" means this Securities Trading Policy.
10. "Knowingly" means to do so with knowledge or awareness of the facts or situation, and not because of mistake, accident or some other innocent reason. An individual acts "knowingly" when he or she acts with awareness of the nature of his conduct and of probable consequences.

B. General Ethical Standards

All Trustees and Employees must comply with all applicable state and federal laws and ethical principles. They should specifically be aware of the following statutes and rules: KRS 11A, et seq., KRS 61.505 and KRS 78.782, 15 U.S.C. 78j, Section 10 of the Securities Exchange Act of 1934 (including rules 10b-5, 10b5-1, 10b5-2) and the Kentucky Retirement Systems Personnel and Investment Policies. The omission of any applicable statute from this list does not excuse violation of its provisions.

Federal securities laws also prohibit persons, including Trustees and Employees, from trading securities or commodities using any manipulative or deceptive device or scheme to defraud. This includes misstating or omitting any material fact. Moreover, trading securities or commodities on the basis of material non-public information is prohibited. This prohibition covers both "insiders"

(persons who acquire material, non-public information in the context of their employment or a relationship of trust such as a fiduciary relationship) and “Tippees” (persons who misappropriate material, non-public information obtained from an insider). This Policy is designed to prevent Trustees and Employees from misusing material, non-public information in a manner that might violate Federal securities laws or from otherwise engaging in inappropriate securities transactions such as front-running in CERS accounts as well as their personal and family accounts.

Accordingly, all Trustees or Employees are prohibited from trading on material, inside and non-public information whether obtained in the course of their CERS duties or otherwise. Material, inside information is non-public information that a reasonable investor is likely to consider important in determining whether to purchase or sell a security. It is also information that, if made public, would likely affect the market price of a security. Information may be considered material even if it relates to future, speculative or contingent events and even if it is significant only when considered in combination with publically available information. Information is considered non-public unless it has been publically disclosed and adequate time has passed for securities markets to digest the information. Any instances or questions regarding possible inside information must be immediately brought to the attention of the KPPA Compliance Officer.

Federal laws also prohibit Trustees, Employees or Investment Managers from transacting securities issued in countries subject to economic sanctions by the U. S. Department of Treasury OFAC. Additionally, Trustees, Employees and Investment Managers should not conduct business or invest with individuals or entities connected with sanction targets or Specially Designated Nationals (SDNs).

C. Personal Securities Transactions

Prohibited Transactions

All Trustees or Employees are prohibited from engaging in the following personal securities transactions:

1. **Knowingly** conducting any securities transaction in any instrument **CERS** is actively trading until three (3) trading days after the buy/sell orders have been completed or canceled.
2. Purchasing stock in any Initial Public Offering (IPO) in order to prevent quid pro quo activity or conflicts of interest. Employees may accept IPO shares derived from a stock dividend on shares previously owned, from demutualization of an insurance company in which they are a policy holder or as the result of a Family member’s employment by an IPO issuer.
3. Front-running, which is defined as buying or selling a security in advance of the time such a transaction would be blocked by the pre-clearance procedure. Trustees and Employees who have actual knowledge of transactions that are being considered for implementation in CERS portfolios, even in securities exempted by this policy, are prohibited from acting in advance thereof even if such purchase or sale would not otherwise be barred by the pre-clearance procedure below.

Covered Accounts, Securities and Assets

Personal securities transactions covered by this policy include transactions in:

- Individual equity or equity-related instruments, including but not limited to stocks, convertibles, preferred stock, options and futures on individual stocks, warrants, rights, etc., for domestic and foreign securities, whether publicly traded or privately placed.
- Individual bonds, options and financial futures on individual bonds.
- Investments in real estate involving more than one individual or entity with a fiduciary duty to CERS, or otherwise subject to the requirements of this policy, must be disclosed thirty (30) days PRIOR to transaction consummation even if it falls under an exemption listed below.

Exempted Accounts, Securities and Assets

The following are exempt trades: (1) trades in units of open ended mutual funds, segregated funds, or pooled trust funds; (2) purchases made under automatic dividend reinvestment or share purchase plans, but not sales from these made at the direction of those covered under this Policy; (3) trades that result from corporation actions without any voluntary action by the person holding the security; and (4) trades in index products (ETF securities, options, futures, or other derivatives that track published indices). Exempt trade examples include the following:

- Stock splits,
- Stock dividends,
- Mutual funds,
- Index funds,
- Unit Investment Trusts,
- Master trusts,
- Covered call writing or protective put purchases on securities already owned by the Trustee or Employee,
- Real estate used for personal or recreational residence,
- Agricultural or real property with a value of less than \$250,000 and bona fide rental properties with two (2) or fewer units,
- Real estate held through a real estate investment trust for which the Trustee or Employee is not making individual property selections,
- Dividend Reinvestment Plans (DRIP) or Direct Stock Plans (DSP) purchases, and
- Discretionary, fee-based accounts where the account owner is not making individual security selections.
- Annuity or insurance contracts,
- Tangible personal property and hard assets,
- Money market instruments,
- Certificates of deposit,
- Commercial paper,
- Options and futures on indices.

Pre-Clearance

Covered Persons shall not enter into a non-exempt personal securities transaction without first complying with the pre-clearance process defined herein and receiving approval or clearance from the KPPA Compliance Officer or the KPPA Executive Director Office of Investments. The KPPA

Compliance Officer shall be responsible for implementation of this policy and for establishing procedures to track Trustee and Employee compliance with this Policy.

A. Open Orders/Options

If a Covered person wants to place a “good until canceled” limit, which is the equivalent of an open order that specifies certain execution limits, or writing a covered call in a security that has not been defined as exempt in this policy, they must indicate the order type on their request for approval. If the order request is approved in accordance with pre-clearance procedures in this policy, a transactional disclosure form must be completed and submitted to the KPPA Compliance Officer within ten (10) calendar days of the order being executed. **If at any time between approval by the KPPA Compliance Officer and trade execution the Covered Person obtains actual knowledge of CERS or its external managers transacting in that security, then transacting in that option or open order is no longer approved.**

Employees may obtain pre-clearance for personal securities transactions by sending an e-mail to the KPPA Compliance Officer requesting a determination as to whether trading is allowed and must wait for approval from the KPPA Compliance Officer **before entering into the transaction**. In the absence of the KPPA Compliance Officer, the KPPA Executive Director Office of Investments may also consider the pre-clearance request of an Employee pursuant to the same procedure. In consultation with CERS investment managers and staff, the KPPA Compliance Officer may approve or deny pre-clearance approval or denial based on reasonable discretion that the transaction does not conflict with federal or Kentucky law or CERS policies.

Pre-clearance for Trustees and Employees will be documented in a personal securities transaction log, which will provide a record of all requests for approval of personal securities transactions. The KPPA Compliance Officer will provide pre-clearance and maintain the log. Unless otherwise noted by the Compliance Officer, pre-clearance approval for personal securities transactions is effective until market close on the first trading day following communication of pre-clearance approval, unless the Trustee or Employee has been approved for an open order. **Under no circumstances shall an employee approve or clear their own transaction.**

A transactional disclosure form must be completed for personal securities transactions, except for those described above which are exempted from the disclosure requirement. Transactional disclosure forms must be fully completed and given to the KPPA Compliance Officer along with the trade confirmation from the broker (unless the transaction only involved real estate) within ten calendar days of the personal transaction trade date. A sample of the required form is attached to this policy.

The transactional disclosure form must be fully completed and contain information including:

- The name and amount of the security involved. If the asset is real estate not exempted by this policy, then the address of the property should also be included.
- The date and nature of the transaction.
- The price at which the transaction was effected.
- The name of the broker through whom the transaction was effected.

D. Certifications

1. Annual

Each year, at the request of the KPPA Compliance Officer, all Covered and Deemed Covered Persons shall submit to the KPPA Compliance Officer a certification of their understanding of the requirements of this policy. Additionally, unless they are a Trustee, all Covered and Deemed Covered persons should submit a brokerage statement disclosing the account title, their securities holdings and securities transactions for personal and family accounts where any non-exempt securities transactions may occur for the period ending the preceding December 31st.

2. New Hire/Appointment

All Covered Persons or Deemed Covered persons shall also be required to file with the KPPA Compliance Officer, in such a format as the KPPA Compliance Officer may require, a certification of their understanding of the requirements of this policy. Additionally, unless they are a Trustee, all Covered and Deemed Covered persons should disclose the account name and account for all personal and family accounts where non-exempt securities transactions may occur within fifteen business (15) days of becoming a Covered Person.

E. Violations and Remediation

CERS takes violations of securities laws and this policy very seriously. As mentioned previously, willful disregard of this Policy could result in disciplinary actions which include formal reprimands, adverse performance reviews, disgorgement of profits and termination of employment or removal from office. Failure to pre-clear non-exempt personal securities transactions shall be considered a willful violation of this policy and will subject that Covered Person to appropriate sanctions.

As such, Trustees and Employees should promptly report any suspected violation of securities laws or this policy to the KPPA Compliance Officer. If any violation of this policy is determined to have occurred, the KPPA Compliance Officer will escalate the situation to the KPPA Executive Director and Chair of the Board of Trustees for action. No Trustee or Employee shall participate in a determination of whether he or she has committed a violation of this policy or in the imposition of any sanction against himself or herself.

Signatories

As Adopted by the Investment Committee

As Adopted by the Board of Directors

Date: _____

Date: _____

Signature: _____

Signature: _____

Dr. Merl Hackbart
Chair, Investment Committee

Ms. Betty Pendergrass
Chair, Board of Trustees



County Employees Retirement System
Investment Securities Lending Guidelines
Approved: March 16, 2022

This document sets forth the investment policy for the securities lending program.

A. Objectives

To generate incremental income by lending securities to qualified borrowers. Borrowers provide collateral in exchange for the right to borrow securities. Collateral should follow the system's guidelines as set forth in the Securities Lending Authorization Agreement. Total return from securities lending should meet or exceed Risk Management Association's (RMA) Lending Composite on an annual basis.

B. Responsibilities and Delegations

The CERS Investment Committee have the following responsibilities and duties:

1. Approving the securities lending guidelines.
2. Reviewing the securities lending program performance annually with the Kentucky Public Pensions Authority (KPPA) Executive Director, Office of Investments, and KPPA staff.

The KPPA investment staff duties include, but are not limited to, the following:

1. Reporting to the Investment Committee annually about the performance and compliance of the securities lending program.
2. Recommending guideline changes to the Investment Committee as needed.
3. Reviewing monthly reports from the Lending Agent.
4. Reviewing and evaluating quarterly reports from the Lending Agent. Furnishing the quarterly reports to the Investment Committee.
5. Monitoring the Lending Agent's compliance with the securities lending guidelines.

The Lending Agent's duties include:

1. At least annually, or more frequently if requested by CERS, the Lending Agent must present the Executive Director of the Office of Investments, with a list of potential borrowers and the applicable credit exposure.
2. The Lending Agent must immediately notify the KPPA Executive Director of the Office of Investments and KPPA staff of any violation of the securities lending guidelines.
3. The Lending Agent must provide a quarterly report showing: historical net earnings; volume on loan, loanable base, percentage of loan, gross spread, net earnings and gross basis point return by class; comparable gross basis point return by class with the RMA Lending Composite, BNY Mellon and CERS; detailed performance comparison with RMA, BNY Mellon and CERS of percentage on loan, spread and gross basis point return by class, and; other information as reasonably requested by CERS.

C. Lending and Collateral Guidelines

The collateral guidelines are set forth in the Securities Lending Authorization Agreement. The Lending Agent shall follow these guidelines explicitly in conjunction with these policies. If, at anytime, a violation occurs, the Lending Agent shall immediately notify the Executive Director of the Office of Investments and KPPA staff by e-mail; together all parties shall determine the action or actions needed to bring the portfolio back into compliance.

Signatories

As Adopted by the Investment Committee

As Adopted by the Board of Directors

Date: _____

Date: _____

Signature: _____

Signature: _____

Dr. Merl Hackbart
Chair, Investment Committee

Ms. Betty Pendergrass
Chair, Board of Trustees



County Employees Retirement System
Investment Proxy Voting Policy
Approved: March 16, 2022

The County Employees Retirement System (CERS) Board of Trustees (Board) appoints an Investment Committee with full authority to act for the Board in the acquisition, sale and management of the securities and funds of the Retirement Systems. The Board also authorizes the Investment Committee or designee, custodian, investment manager or agent to execute stock proxies for the Board. Said delegate(s) shall maintain detailed records of its performance of its duty and provide such records to the Board as may be requested by the Board from time to time.

This position paper is hereby adopted by the Investment Committee to provide a set of guidelines to be followed in order to execute proxies. The following statement reflects the general policy that shall be applied as proxy issues are considered:

To support management if management's position appears reasonable, is not detrimental to the long term equity ownership of the corporation and reflects consideration of the impact of societal values and attitudes on the long-term liability of the corporation and is in the best interest of the plan participants.

The following paragraphs shall be applied when considering the more specific proxy issues that are likely to be encountered on a more routine basis.

A. Routine Business or Financial Matters

Election of Directors

FOR

In a majority of instances, election of directors is a routine voting issue. Unless there is a proxy fight for seats on the Board, CERS will usually vote in favor of the Management-proposed slate of directors.

Appointment of Auditors

FOR

The selection of independent accountants to audit the company's financial records is a routine business matter and in most instances is submitted to shareholders for public relations reasons. Since the accounting firm selected to do the audit has no effect on the investment value of the company's securities, CERS will support Management's recommendation.

Increase Authorized Common Stock

FOR *

CERS will support an increase in authorized common stock needed to implement a stock split when coupled with intent to immediately effect the split, or aid in a restructuring or acquisition or provide a sufficient number of shares for employee savings plans, stock option or executive compensation plans.

A satisfactory explanation for a company's plans for the stock must be disclosed in the proxy statement.

* CERS will oppose increases in authorized common stock if we suspect that the shares are to be used to implement a poison pill or another form of anti-takeover device, or if the issuance of new shares could excessively dilute the value of the outstanding shares upon issuance.

Changes in Board Structure

FOR *

Companies may propose various provisions related to the structure of the Board of Directors. These provisions may include changing the way Board vacancies are filled, directors are nominated or the number of directors. These provisions may include Majority Vote Director Elections and the Separation of the CEO and Chairman of Board. These proposals may be proposed amendments to the Charter or by-laws and need to be reviewed by the shareholders prior to voting. In most instances these proposals are not controversial nor an anti-takeover device. Therefore, CERS generally votes in favor of the proposal.

* However, CERS is opposed to cumulative voting for members of the Board and attempts to limit term of Board of Directors based on tenure or age.

B. Non-Routine Business or Financial Matters

Considering Non-Financial Effects of a Merger Proposal

AGAINST

CERS will oppose proposals that require the Board of Directors to consider what impact a merger would have on certain groups other than a company's shareholders, such as employees, consumers, business partners, and the communities in which the company is located. We expect that a company's Board of Directors will act in the best interest of its shareholders at all times.

Director Liability and Indemnification

FOR *

The Investment Committee believes that proposals concerning Liability and Indemnification, which limit the personal liability of directors for breaches of fiduciary duty of care and provisions for payment of expenses incurred by officials, directors and other representatives who become defendants in lawsuits, should be evaluated on a case by case basis with reasonable measures supported and extreme measures opposed.

Executive Compensation

FOR *

Executive compensation can take various forms but should provide adequate compensation and incentives to management consistent with the long term interests of the shareholders of the company.

* Management should have some assurance that they will not, in the event of a takeover, be terminated without motive and compensation. However, CERS is concerned that some compensation agreements provide excessive compensation in the event of a takeover. CERS does not oppose agreements which provide executives with a reasonable period of compensation after termination; however, they will oppose compensation plans which are excessive.

Stock Splits

FOR

CERS will vote in favor of a proposal to split the company's stock if there is an immediate intent to effect the split.

Employment Relations

FOR *

The Board of Directors and Corporate Management have the responsibility for harmonious labor relations. This responsibility also includes conducting labor negotiations within the appropriate laws of the jurisdiction.

* Where efficient operation of the corporation requires plant closings or relocations, the corporation should give as much notice as possible and assist its employees in relocating or in seeking other employment. Resolutions of shareholders which seek to impose requirements on management in this regard will not be supported automatically. Support will be contingent upon whether or not managers can demonstrate that efforts have been made to retain good employment relations subject to the constraints encountered in the particular circumstances.

C. Anti-Takeover Issues

Blank Check Preferred Stock

AGAINST

A Blank Check Preferred Stock proposal is one that authorizes the issuance of certain preferred stock at some future point in time and allows the Board of Directors to establish voting, dividend, conversion, and other rights at the time of issuance. While Blank Check Preferred Stock can provide a corporation with the flexibility needed to meet changing financial conditions, it also may be used as the vehicle for implementing a poison pill defense, or it may be placed in friendly hands to help block a takeover bid. CERS' concern is that once this stock has been authorized, shareholders have no further power to determine how or when it will be allocated.

Classified Boards

AGAINST

A Classified Board is typically divided into three separate classes, each class to hold office for a term of two or three years. Only a portion of the Board of Directors can be elected or replaced each year. Since this type of proposal has fundamental anti-takeover implications, CERS opposes the adoption of Classified Boards.

Fair Price Provisions

AGAINST

A Fair Price provision in the company's charter or by-laws is designed to assure that, if the Corporation is acquired under a plan not agreed to by the Board of Directors, each shareholder's securities will be purchased at the same price. In most instances the provision requires that any tender offer made by a third party be made to all shareholders at the same price.

Fair pricing provisions attempt to limit the "two-tiered" pricing systems in which the interested party or would-be acquirer of the company initially offers a premium for a sufficient number of shares of the company to garner control. Thereafter, an offer at a much lower price is made to the remaining shareholders who have no choice at all but to accept the offer. The "two-tiered" approach is coercive in that it makes it easier for an outsider to gain control of a company because it provides an incentive to the shareholder to sell his shares immediately in order to receive the benefits of a higher price per share and avoid falling into the second tier, if the offer is successful. The coercive pressures associated with these offers have caused many states to adopt controlled share acquisition statutes which restrict this practice by law.

In theory this type of provision is acceptable standing alone, however, given the fact that the practice is in most aspects prohibited by law, and the fact that Fair Price Provisions are invariably linked with other

anti-takeover measures, such as supermajority voting requirements to approve certain transactions, CERS will vote against most Fair Price Provisions.

Limiting Shareholders' Right to Call Special Meetings

AGAINST

Companies contend that such limitations are necessary to prevent minority shareholders from taking control of the company's agenda. However, such limits also have anti-takeover implications such as preventing a shareholder who has acquired a significant stake in the company from forcing management to address the potential sale of the company. Additionally, a limitation on shareholder action makes it difficult for a large shareholder or group of shareholders to use this facility to force management to address issues that may be of urgent or utmost importance. Since, in most instances, state law prohibits shareholders from abusing or using this facility in certain manners, CERS sees no justifiable reason for management to eliminate this facility. CERS will oppose the elimination of this fundamental shareholder right.

Limiting Shareholders' Right to Act by Written Consent

AGAINST

Action by written consent enables a large shareholder or group of shareholders of a company to initiate and vote on corporate matters without having to wait until the date of the next annual meeting. CERS believes this is a fundamental shareholder right that is inherent in the concept of stock ownership and will oppose any proposals which may limit.

Supermajority Vote Requirements

AGAINST

A Supermajority Vote Requirement is a charter or by-law requirement that, when implemented, raises the percentage of shareholder votes needed to approve certain proposals such as mergers, changes of control, or proposals to amend or repeal a portion of the Articles of Incorporation.

Re-incorporation

AGAINST

For various reasons, a corporation may choose to reincorporate under the laws of a different state. Their reasoning may include taxation, the state's General Business Law and the level of corporate experience the state's court may have. However, in a majority of instances a re-incorporation proposal has its foundation in the corporation's desire to incorporate in another state in order to take advantage of that state's laws governing corporations and corporate control and the state courts' views in interpreting laws that make it more difficult for unsolicited takeovers to occur. In such cases, CERS will oppose proposals for reincorporation.

Issuance of Stock with Unequal Voting Rights

AGAINST

Proposals of this nature are generally anti-takeover schemes which result in unequal voting rights among different classes of shareholders. The most frequent proposal of this type is a dual class capitalization plan which establishes two classes of stock. As an incentive to encourage shareholders to approve plans designed to concentrate voting power in the hands of insiders, some plans give higher dividends to shareholders willing to exchange shares with superior voting rights for shares with inferior voting rights.

Unequal voting rights plans are designed to reduce the voting power of existing shareholders and concentrate a significant amount of voting power in the hands of management. In the majority of instances, they serve as an effective safeguard against hostile takeovers. For these reasons, CERS deems these plans unacceptable and in most instances will vote against these proposals.

Elimination of Preemptive Rights

AGAINST

Preemptive Rights allow the shareholders of the company to buy newly issued shares before they are offered to the public in order to retain their then current percentage of ownership as well as to avoid ownership dilution by the issuance of additional stock. CERS believes this is fundamental right of a shareholder and barring a compelling reason should not be eliminated by management. CERS will oppose management proposals requesting eliminating these rights and will support shareholder proposals which request the restoration of Preemptive Rights.

D. Corporate Governance Shareholder Proposals

Submit Company's Shareholder Rights Plan Shareholder Vote

FOR *

Most Shareholder Rights Plans (sometimes called poison pills) permit the shareholders of a target company involved in a hostile takeover to acquire shares of that company, the acquiring company, or both, at a substantial discount once a triggering event occurs. A triggering event is usually a hostile tender offer or the acquisition by an outside party of a certain percentage of the company's stock. Since most plans exclude the hostile bidder from the purchase, the effect in most instances, is to dilute the equity interest and the voting rights of the potential acquirer once the plan is triggered. Shareholder Rights Plans are designed to be so disadvantageous to potential acquirers that merely their existence could deter possible acquirers from making a hostile bid.

* CERS will support shareholder proposals asking that the company submit their Shareholder Rights Plan to a shareholder vote. CERS will vote case-by- case on proposals to completely redeem Rights Plans.

Anti-Greenmail Proposal

FOR

Greenmail payments generally result when a potential hostile acquirer has accumulated a significant percentage of the company's stock and the company acquires the raider's stock at an aggregate price usually above the then current market value usually in exchange for an agreement that the raider would not attempt to acquire control within a certain number of years. The proposal that has been proposed most often to prevent greenmail is the adoption of charter amendments severely limiting the board's ability to acquire blocks of the company's stock in these situations and at above market prices. CERS will vote in favor of an anti-greenmail proposal standing alone provided the proposal has no other management initiated anti-takeover attributes.

E. Social and Policy Issues

We believe that most decisions of a policy nature, having either a direct or an indirect effect on the conduct of business and on corporate profitability should remain management responsibilities. As such, they should be subject only to their Board of Director's approval; therefore, we would support the position taken by management.

Signatories

As Adopted by the Investment Committee

Date: _____

Signature: _____

Dr. Merl Hackbart
Chair, Investment Committee

As Adopted by the Board of Directors

Date: _____

Signature: _____

Ms. Betty Pendergrass
Chair, Board of Trustees



County Employees Retirement System
Real Estate Policy
Approved: March 16, 2022

A. Role of Real Estate

CERS has determined that the primary role of the Real Estate asset class is to provide for the following:

- Invest in top tier, attractive risk adjusted returns through active management.
- Utilize access to managers with the expertise and capabilities to exploit market inefficiencies in the asset class.
- Manage interests through co-investment and incentive based compensation and maximize risk adjusted returns.
- Diversify benefits through low correlations with other asset classes, primarily the U.S. equity markets.
- Provide a hedge against unanticipated inflation, which real estate has historically provided due to lease structures and increases in material and labor costs during inflationary periods.
- Permit CERS to invest in unique opportunities that arise due to dislocations in markets that occur from time to time.

B. Allocation to Real Estate Asset Class

CERS has approved a target Real Estate allocation of seven percent (7%) of the total fund for real estate investments. CERS will endeavor to achieve the target allocation over a three to five-year period by averaging into the market and avoiding any concentrated vintage year risks.

C. Investment Policies

For purposes of this Investment Policy, the real estate investment universe is divided into the following sectors, with descriptive attributes to follow:

1. Core Properties

- Operating, substantially leased office, retail, industrial or apartment properties. Several alternative property types may be included in Core such as self-storage, medical office, ground leases, senior housing and triple net leased properties to the extent they exhibit similar risk and return attributes to the traditional Core property types.
- Generally, have institutional qualities for size, physical attributes, and location.
- Target total returns of 7%-9% per year (net of fees and promoted interest), with a high proportion of the total return to be generated from current income and a small proportion of the total return generated from appreciation.

Commented [HS(1)]: Might need a consultant to update return assumption

- Leverage for core properties is moderate with an upper limit of 50% loan to value.

2. Value Added Properties

- Office, retail, industrial or apartment properties that have moderate risk associated with their investment. Several alternative property types may be included in Value-Added such as self-storage, medical office, senior housing and triple netleased properties to the extent they exhibit similar risk and return attributes for Value-Added investments.
- Value-Added investments are targeted to capitalize on defects with specific properties that can be identifiable and correctable through leasing, re-development, management, and/or recapitalization. per year (net of fees)
- Target returns for value added investments are 9% to 12% and promoted interest).
- Leverage for value added investments is generally limited to approximately 65% loan to value.

Commented [HS(2): Might need a consultant to update return assumption

3. Opportunistic Investments

- Opportunistic investments can be comprised of any property sector. Opportunistic investments can include office, retail, industrial, and apartments with high-risk attributes. In addition, hotels, operating companies, development, land and distressed properties are all examples of opportunistic investments
- Leverage for opportunistic investments can be 75% loan to value or higher in certain cases.
- Opportunistic investments will generate returns in excess of 12% (net of fees and promoted interest) in order to compensate for the additional risk commensurate with the increased risk compared to core property investments.

Commented [HS(3): Might need a consultant to update return assumption

4. Public Securities

- Real estate public securities (“Public Securities”) do not allow control over the assets or management.
- Public Securities generally have higher risk and return characteristics than Core properties due to higher leverage and operating company risks. In addition, the daily pricing of securities result in additional reported volatility of returns.
- Daily pricing and public market trading provide liquidity. However, due to small float and limited market capitalization of Public Securities, improved liquidity may come at a price.
- The emergence of the international Public Securities market has broadened the universe to include Asia, European, Australian and North American property companies.
- Expected returns are approximately 9%-11% (net of fees) over a 10-year period and 11-13% (net of fees) for non-U.S.

Commented [HS(4): Might need a consultant to update return assumption

Public Securities.

CERS will seek to limit investments by sector diversification using the following limits:

	Target	Range
Core:	70%	50% to 90% of the total allocation
Value Added:	20%	10% to 30% of the total allocation
Opportunistic:	10%	0% to 20% of the total allocation
Public Securities:	0%	0% to 100% of the total allocation

CERS seeks to maintain the flexibility to overweight or underweight any sector in order to capitalize on market opportunities.

D. Investment Vehicles

Due to the size of CERS' portfolio, the preferred investment structure is commingled funds. Exceptions may be for public equity accounts which may be efficiently invested through a separate account or single property investments. Single property investments shall be limited to no more than 5% of the total real estate allocation.

CERS may also consider co-investment opportunities in cases where discounted fees and appropriate diversification can be achieved for a particular investment opportunity.

E. Property Type Diversification

CERS will seek to control risk in its real estate investment program by diversifying its investments by investment manager, property type and location diversification. CERS will limit the amount committed to one investment manager to the larger of thirty percent (30%) of the total allocation for real estate investments or 1% of the total funds value at the time of commitment.

CERS will seek to limit investments by property type diversification

using the following limits: Office: 0% to 40% of the total allocation

Retail: 0% to 40% of the total allocation

Apartment:	0% to 40% of the total allocation
Industrial:	0% to 40% of the total allocation
Other:	0% to 40% of the total allocation

(other includes hotels, self-storage, parking, etc.)

F. Total Leverage

CERS recognizes that leverage is an inherent component of real estate investments and use of leverage can be an effective means to increase overall returns from time to time on a risk-adjusted basis. There will be a limit of 65% of the total portfolio placed on the use of leverage.

All portfolio leverage will be secured through the individual fund investments. There will be no recourse debt permitted.

Signatories

As Adopted by the Investment Committee As Adopted by the Board of Directors

Date: _____

Date: _____

Signature: _____

Signature: _____

Dr. Merl Hackbart
Chair, Investment Committee

Ms. Betty Pendergrass
Chair, Board of Trustees



County Employees Retirement System
Securities Litigation Policy
Approved: March 16, 2022

A. Statement of Intent

This Securities Litigation Policy (Policy) is issued by the Investment Committee of the Board of Trustees of the County Employees Retirement System (CERS) in connection with monitoring pending actions in which CERS is a named party or otherwise directly impacted.

CERS acknowledges that it has a duty to monitor and evaluate actions in which it may potentially be a member or participant. While CERS will take reasonable steps to monitor and evaluate the actions, it is also cognizant that most, if not all, of these claims will be prosecuted by securities lawyers specializing in representing investors, regardless of whether or not CERS takes an active role. Therefore, the decision regarding the degree of CERS direct involvement in a claim requires evaluating the potential of CERS to add value.

B. Identifying and Evaluating Potential Claims

Periodically, the Kentucky Public Pensions Authority (KPPA) Executive Director of the Office of Investments or other staff will identify actions that are filed in which CERS is a named party or otherwise directly impacted. A variety of sources may be used to identify the actions including, without limitation, a retained third party securities class action monitoring service, portfolio managers, the Internet, and the class action bar.

Upon identification of a potential claim, CERS trading activity will be examined by the retained securities class action monitoring firm to estimate the potential damages utilizing the average results of the two damage calculation methodologies recommended by the National Association of Public Pension Attorneys (NAPPA) in their working document *Calculation of Securities Litigation Damages* dated June 16, 2005, which is hereby incorporated by reference, or such other references and methods which may have particular application to a particular security and/or transaction.

If the potential damages are less than \$10 million, the KPPA Executive Director of the Office of Investments, or designee, shall monitor the class action suit and file a claim upon its conclusion to participate in the class settlement, unless unique circumstances warrant consideration of alternative approaches. If the potential damages exceed \$10 million, then the claim will be screened for more in-depth evaluation.

If further evaluation is warranted, the Executive Director of the Office of Investments shall, in conjunction with the Executive Director of Office of Legal Services and an external legal firm ("evaluation counsel") that has a demonstrated expertise in securities class action legal matters, perform additional due diligence on the claim. The Executive Director of the Office of Investments

shall confer with the General Counsel and may utilize internal legal resources, along with the evaluation counsel, when appropriate. Additional due diligence may include, without limitation: assessment of the complaint; SEC filings and company disclosures; contacts with other investors; consideration of non-litigation alternatives; staffing, resources and other issues; impact of active claim management and; potential conflicts with other class members. If, based upon this additional due diligence it appears that CERS may add significant value by more active participation, then the Executive Director of the Office of Investments shall present this recommendation to the Investment Committee. Any firm, or its partners, that has been selected as evaluation counsel for a particular case is precluded, by this policy, from representing the Systems in any securities litigation matter for a period of three years upon completion of their assignment.

Recommendations to the Investment Committee shall take one of the three following forms:

1. Monitor the course of the class action suit and file a claim upon its conclusion to participate in the class settlement, giving appropriate consideration to objecting to one or more terms of the settlement including, but not limited to, the amount of attorneys' fees to be paid.
2. Seek to control a class action by seeking designation as lead plaintiff, either singly or with others.
3. Opting out of a class action suit and filing a separate suit, either singly or with others.

Based on the review of the potential claim, the Investment Committee will determine whether active involvement is warranted by CERS and the nature of such involvement, if any. If active involvement is deemed to be warranted, appropriate outside counsel will be sought at that time by the Investment Committee.

Notwithstanding the foregoing, managers delegated monitoring responsibilities may utilize their existing monitoring system. The manager shall prepare records, and from time to time, shall furnish information CERS may require in the discharge of its duties. CERS shall continue to monitor the claim notwithstanding the nature of its involvement.

C. Monitoring Claims

The KPPA Executive Director of the Office of Investments shall recommend the retention of an independent third-party securities class action monitoring firm to assist in the monitoring, filing and claims collection processes. The services of the retained firm shall be evaluated on a periodic basis and the results of the evaluation communicated to the Investment Committee. Any firm providing such monitoring services shall be precluded from representing the Systems in any litigation efforts undertaken by the Investment Committee.

Signatories

As Adopted by the Investment Committee

Date: _____

Signature: _____

Dr. Merl Hackbart
Chair, Investment Committee

As Adopted by the Board of Trustees

Date: _____

Signature: _____

Ms. Betty Pendergrass
Chair, Board of Trustees



KENTUCKY PUBLIC PENSIONS AUTHORITY

David L. Eager, Executive Director

1260 Louisville Road • Frankfort, Kentucky 40601
kyret.ky.gov • Phone: 502-696-8800 • Fax: 502-696-8822



MEMORANDUM

TO: Dr. Merl Hackbart, CERS Investment Committee Chair
C. Prewitt Lane, KRS Investment Committee Chair

FROM: Anthony Chiu, CFA
Director, Office of Investments

DATE: January 24, 2022

SUBJECT: Investment Update - Redemption of Putnam Dynamic Asset Allocation

As per the Investment Policy Statements, KPPA Investment Staff is requesting permission from the Investment Committee Chairs to redeem the investment in Putnam’s Dynamic Asset Allocation strategy (“Putnam”) and terminate the associated strategy. An allocation to this strategy was approved in May 2020 as a full replacement for tactical asset allocation strategies from PIMCO and Nuveen, which totaled around 4% of plan assets. KPPA funded the strategy with \$700 million in July 2020. It is determined that this allocation is not appropriate for the Real Return IPS/Beta allocation and actually results in a phantom overweight to public equity and fixed income.

KPPA’s investment is in Putnam’s “Balanced” strategy, which targeted a similar allocation to the traditional 60% equity / 40% fixed income portfolio. Specifically, its benchmark was a blend of the Russell 3000 Index (50%), Bloomberg Barclays U.S. Aggregate Bond Index (35%), MSCI EAFE Index (10%), and the JPMorgan Developed High Yield Index (5%).

Based on the Putnam Global Macro team’s market views, allocations are moved a few percentage points above or below benchmark weights. Within each asset class, dedicated teams make active implementation decisions at the security level. For illustration, below is the allocation and “active” weights for KPPA’s investment at the end of December 2021.

KRS Balanced Allocations			
As of 12/31/2021	KRS Custom Benchmark	KRS Balanced	Active Weight
US Large Cap	44%	44%	0%
US Small & Mid Cap	6%	6%	0%
International Equity	10%	11%	1%
US Investment Grade Bonds	35%	30%	-5%
US High Yield Bonds	5%	4%	-1%
Emerging Market Bonds	0%	0%	0%
Emerging Market Equity	0%	0%	0%
Commodities	0%	0%	0%
Cash	0%	4%	4%
Total	100%	100%	0%

As shown, at an underlying level this investment is primarily additional public equity and fixed income exposure, but under a different label.

Additionally, in practice Putnam's active weights are not material enough to warrant its current allocation to the Real Return IPS/Beta allocation and are duplicative of rebalances and tilts made by the Investment team and the KPPA Investment Committees at the larger portfolio level. These include being underweight duration and overweight non-US equity.

Finally, this strategy's returns have historically been highly correlated with public equity markets and thus providing dampened equity risk (0.95 with the S&P 500). This has continued during our investment period. Although the sample size is small, our investment has had a 0.97 monthly correlation with the S&P 500.

Conclusion: KPPA Office of Investments plans to provide the contractually obligated 30 days' notice for redemption and termination upon your approval. Since the investment is comprised mostly of liquid securities, we expect to have proceeds returned before the end of 1Q 2022. This will increase our current underweight to Real Return.

The cash generated from this transaction will be folded into rebalancing and other liquid securities in the shorter term to get closer to target policy weights. Meanwhile, we will continue to search for longer dated investments in the private markets that we believe will provide attractive net returns, sensitivity to inflation, and portfolio diversification.



KPPA Statutory Compliance Checklist: Website Postings

Per KRS 61.645 and 78.782

“In order to improve public transparency regarding the administration of the system,” the following materials for each fund shall be updated on the KPPA website on a quarterly basis for fiscal years beginning on or after July 1, 2021:

- The dollar value of fees and commissions paid to each individual manager or partnership;
- The dollar value of any profit sharing, carried interest, or any other partnership incentive arrangements, partnership agreements, or any other partnership expenses received by or paid to each manager or partnership;
- As applicable, report each fee or commission by manager or partnership consistent with standards established by the Institutional Limited Partners Association (ILPA);
- Disclose the name and address of all individual underlying managers or partners in any fund of funds in which system assets are invested;
- An update of net of fees investment returns, asset allocations, and the performance of the funds against benchmarks adopted by the board for each fund, for each asset class administered by the board, and for each manager.

Note:

“(19) Notwithstanding the requirements of subsection (18) of this section, *the system shall not be required to furnish information that is protected under KRS 61.661, exempt under KRS 61.878, or that, if disclosed, would compromise the system's ability to competitively invest in real estate or other asset classes, except that no provision of this section or KRS 61.878 shall exclude disclosure and review of all contracts, including investment contracts, by the board, the Auditor of Public Accounts, and the Government Contract Review Committee established pursuant to KRS 45A.705 or the disclosure of investment fees and commissions as provided by this section. If any public record contains material which is not excepted under this section, the system shall separate the excepted material by removal, segregation, or redaction, and make the nonexcepted material available for examination.*”

Kentucky Retirement Systems

Internal Asset Transaction Report

Quarter Ending: December 31, 2021

Pension – Internal US TIPS	pg.2
Insurance – Internal US TIPS	pg.3
Pension – Internal US Mid Cap	pg.4
Insurance – Internal US Mid Cap	pg.7
Pension – Internal Equity	pg.10
Insurance – Internal Equity	pg.29
Pension – Internal S&P500 Index	pg.48
Insurance – Internal S&P500 Index	pg.102

Transaction Detail

INTERNAL TIPS - KR2F39010002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
GRAND TOTAL					0.000							0.00	-0.17	0.00
INTEREST					0.000							3.47	3.47	0.00
U.S. DOLLAR					0.000							3.47	3.47	0.00
KR2F39010002	KR2F39010002: INTERNAL TIPS	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/4/2021	10/4/2021	10/1/2021	0.000000	1.15	1.15	0.00
KR2F39010002	KR2F39010002: INTERNAL TIPS	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/2/2021	11/2/2021	11/1/2021	0.000000	1.18	1.18	0.00
KR2F39010002	KR2F39010002: INTERNAL TIPS	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/2/2021	12/2/2021	12/1/2021	0.000000	1.14	1.14	0.00
INTEREST ACCRUAL					0.000							0.00	-0.17	0.00
U.S. DOLLAR					0.000							0.00	-0.17	0.00
KR2F39010002	KR2F39010002: INTERNAL TIPS	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		9/30/2021	9/30/2021	10/1/2021	0.000000	0.00	-0.05	0.00
KR2F39010002	KR2F39010002: INTERNAL TIPS	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/31/2021	10/31/2021	11/1/2021	0.000000	0.00	-0.06	0.00
KR2F39010002	KR2F39010002: INTERNAL TIPS	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/30/2021	11/30/2021	12/1/2021	0.000000	0.00	-0.06	0.00
PURCHASES					3.470							3.47	-3.47	0.00
U.S. DOLLAR					3.470							3.47	-3.47	0.00
KR2F39010002	KR2F39010002: INTERNAL TIPS	B		996085619	1.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/4/2021	10/4/2021	10/4/2021	1.000000	1.15	-1.15	0.00
KR2F39010002	KR2F39010002: INTERNAL TIPS	B		996085619	1.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/2/2021	11/2/2021	11/2/2021	1.000000	1.18	-1.18	0.00
KR2F39010002	KR2F39010002: INTERNAL TIPS	B		996085619	1.140	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/2/2021	12/2/2021	12/2/2021	1.000000	1.14	-1.14	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS					0.000							-3.47	-3.47	0.00
U.S. DOLLAR					0.000							-3.47	-3.47	0.00
KR2F39010002	KR2F39010002: INTERNAL TIPS	CW		99VVARLV9	0.000	TRANSFER TO KR2F9001002 KRS REAL RET..		10/12/2021	10/12/2021		0.000000	-1.15	-1.15	0.00
KR2F39010002	KR2F39010002: INTERNAL TIPS	CW		99VVARLV9	0.000	TRANSFER TO KR2F9001002 KRS REAL RET..		11/8/2021	11/8/2021		0.000000	-1.18	-1.18	0.00
KR2F39010002	KR2F39010002: INTERNAL TIPS	CW		99VVARLV9	0.000	TRANSFER TO KR2F9001002 KRS REAL RET..		12/6/2021	12/6/2021		0.000000	-1.14	-1.14	0.00
SALES					-3.470							-3.47	3.47	0.00
U.S. DOLLAR					-3.470							-3.47	3.47	0.00
KR2F39010002	KR2F39010002: INTERNAL TIPS	S		996085619	-1.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/12/2021	10/12/2021	10/12/2021	1.000000	-1.15	1.15	0.00
KR2F39010002	KR2F39010002: INTERNAL TIPS	S		996085619	-1.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/8/2021	11/8/2021	11/8/2021	1.000000	-1.18	1.18	0.00
KR2F39010002	KR2F39010002: INTERNAL TIPS	S		996085619	-1.140	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/6/2021	12/6/2021	12/6/2021	1.000000	-1.14	1.14	0.00

Transaction Detail

INTERNAL TIPS - KR3F39010002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
GRAND TOTAL					0.000							0.00	0.17	0.00
INTEREST					0.000							6.54	6.54	0.00
U.S. DOLLAR					0.000							6.54	6.54	0.00
KR3F39010002	KR3F39010002: INTERNAL TIPS	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/4/2021	10/4/2021	10/1/2021	0.000000	2.15	2.15	0.00
KR3F39010002	KR3F39010002: INTERNAL TIPS	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/2/2021	11/2/2021	11/1/2021	0.000000	2.23	2.23	0.00
KR3F39010002	KR3F39010002: INTERNAL TIPS	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/2/2021	12/2/2021	12/1/2021	0.000000	2.16	2.16	0.00
INTEREST ACCRUAL					0.000							0.00	0.17	0.00
U.S. DOLLAR					0.000							0.00	0.17	0.00
KR3F39010002	KR3F39010002: INTERNAL TIPS	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		9/30/2021	9/30/2021	10/1/2021	0.000000	0.00	0.05	0.00
KR3F39010002	KR3F39010002: INTERNAL TIPS	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/31/2021	10/31/2021	11/1/2021	0.000000	0.00	0.06	0.00
KR3F39010002	KR3F39010002: INTERNAL TIPS	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/30/2021	11/30/2021	12/1/2021	0.000000	0.00	0.06	0.00
PURCHASES					6.540							6.54	-6.54	0.00
U.S. DOLLAR					6.540							6.54	-6.54	0.00
KR3F39010002	KR3F39010002: INTERNAL TIPS	B		996085619	2.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/4/2021	10/4/2021	10/4/2021	1.000000	2.15	-2.15	0.00
KR3F39010002	KR3F39010002: INTERNAL TIPS	B		996085619	2.230	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/2/2021	11/2/2021	11/2/2021	1.000000	2.23	-2.23	0.00
KR3F39010002	KR3F39010002: INTERNAL TIPS	B		996085619	2.160	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/2/2021	12/2/2021	12/2/2021	1.000000	2.16	-2.16	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS					0.000							-6.54	-6.54	0.00
U.S. DOLLAR					0.000							-6.54	-6.54	0.00
KR3F39010002	KR3F39010002: INTERNAL TIPS	CW		99VVARLW7	0.000	TRANSFER TO KR3F9001002 KRS INS REAL ..		10/12/2021	10/12/2021		0.000000	-2.15	-2.15	0.00
KR3F39010002	KR3F39010002: INTERNAL TIPS	CW		99VVARLW7	0.000	TRANSFER TO KR3F9001002 KRS INS REAL ..		11/8/2021	11/8/2021		0.000000	-2.23	-2.23	0.00
KR3F39010002	KR3F39010002: INTERNAL TIPS	CW		99VVARLW7	0.000	TRANSFER TO KR3F9001002 KRS INS REAL ..		12/6/2021	12/6/2021		0.000000	-2.16	-2.16	0.00
SALES					-6.540							-6.54	6.54	0.00
U.S. DOLLAR					-6.540							-6.54	6.54	0.00
KR3F39010002	KR3F39010002: INTERNAL TIPS	S		996085619	-2.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/12/2021	10/12/2021	10/12/2021	1.000000	-2.15	2.15	0.00
KR3F39010002	KR3F39010002: INTERNAL TIPS	S		996085619	-2.230	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/8/2021	11/8/2021	11/8/2021	1.000000	-2.23	2.23	0.00
KR3F39010002	KR3F39010002: INTERNAL TIPS	S		996085619	-2.160	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/6/2021	12/6/2021	12/6/2021	1.000000	-2.16	2.16	0.00

Transaction Detail

INTERNAL US MID CAP - KR2F10100002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
GRAND TOTAL					775,234.620							-1,486,048.05	733,059.85	0.00
DIVIDEND ACCRUALS					759,145.000							0.00	732,997.00	0.00
U.S. DOLLAR					759,145.000							0.00	732,997.00	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	DA		464287507	759,145.000	ISHARES CORE S&P MIDCAP ETF CASH DIVL.		12/13/2021	12/13/2021	12/17/2021	0.000000	0.00	732,997.01	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	DA		464287507	0.000	ISHARES CORE S&P MIDCAP ETF DIVIDEND ..		12/20/2021	12/20/2021	12/17/2021	0.000000	0.00	-0.01	0.00
DIVIDENDS					759,145.000							732,997.00	732,997.00	0.00
U.S. DOLLAR					759,145.000							732,997.00	732,997.00	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	DV		464287507	240,700.000	ISHARES CORE S&P MIDCAP ETF		12/17/2021	12/13/2021	12/17/2021	0.000000	232,409.32	232,409.32	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	DV		464287507	518,445.000	ISHARES CORE S&P MIDCAP ETF		12/17/2021	12/13/2021	12/17/2021	0.000000	500,587.68	500,587.68	0.00
INTEREST					0.000							8.25	8.25	0.00
U.S. DOLLAR					0.000							8.25	8.25	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/4/2021	10/4/2021	10/1/2021	0.000000	2.65	2.65	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/2/2021	11/2/2021	11/1/2021	0.000000	3.14	3.14	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/2/2021	12/2/2021	12/1/2021	0.000000	2.46	2.46	0.00
INTEREST ACCRUAL					0.000							0.00	0.14	0.00
U.S. DOLLAR					0.000							0.00	0.14	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		9/30/2021	9/30/2021	10/1/2021	0.000000	0.00	0.05	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/31/2021	10/31/2021	11/1/2021	0.000000	0.00	0.03	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/30/2021	11/30/2021	12/1/2021	0.000000	0.00	0.06	0.00
MANUAL JOURNAL ENTRIES					0.000							0.00	0.00	0.00
U.S. DOLLAR					0.000							0.00	0.00	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE SEPTEMBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	1,214.62	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE OCTOBER 2021 GL ACCT:(71..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-962.13	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	962.13	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE NOVEMBER 2021 GL ACCT:(..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-413.35	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT:(71042C)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-962.13	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	962.13	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-413.35	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT:(71042C)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	413.35	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	413.35	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE DECEMBER 2021 GL ACCT:(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-1,206.79	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE SEPTEMBER 2021 GL..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	1,473.01	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE OCTOBER 2021 GL ACCT:(..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-1,106.57	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	1,106.57	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE NOVEMBER 2021 GL ACCT:(..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-428.76	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT:(220390)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-1,106.57	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	1,106.57	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-428.76	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT:(220390)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	428.76	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	428.76	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE DECEMBER 2021 GL ACCT:(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-1,345.78	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE SEPTEMBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-1,214.62	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE OCTOBER 2021 GL ACCT:(22..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	962.13	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-962.13	0.00



Transaction Detail

INTERNAL US MID CAP - KR2F10100002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE NOVEMBER 2021 GL ACCT.(..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	413.35	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT.(220391)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	962.13	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-962.13	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	413.35	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT.(220391)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-413.35	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-413.35	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE DECEMBER 2021 GL ACCT.(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	1,206.79	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN SEPTEMBER 2021..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-8,606.42	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN OCTOBER 2021 GL AC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	6,415.51	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-6,415.51	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN NOVEMBER 2021 GL A..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	2,446.41	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT.(120350)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	6,415.51	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-6,415.51	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	2,446.41	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT.(120350)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-2,446.41	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-2,446.41	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN DECEMBER 2021 GL A..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	7,766.26	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE SEPTEMBER 2021 GL..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-1,473.01	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE OCTOBER 2021 GL ACCT.(..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	1,106.57	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-1,106.57	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE NOVEMBER 2021 GL ACCT..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	428.76	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT.(710480)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	1,106.57	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-1,106.57	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	428.76	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT.(710480)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-428.76	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-428.76	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE DECEMBER 2021 GL ACCT..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	1,345.78	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN SEPTEMBER 2021..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	8,606.42	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN OCTOBER 2021 GL AC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-6,415.51	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	6,415.51	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN NOVEMBER 2021 GL A..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-2,446.41	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT.(625050)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-6,415.51	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	6,415.51	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-2,446.41	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT.(625050)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	2,446.41	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	2,446.41	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN DECEMBER 2021 GL A..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-7,766.26	0.00
PURCHASES					733,002.600							733,002.60	-733,002.60	0.00
U.S. DOLLAR					733,002.600							733,002.60	-733,002.60	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	B		996085619	3.140	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/2/2021	11/2/2021	11/2/2021	1.000000	3.14	-3.14	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	B		996085619	2.460	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/2/2021	12/2/2021	12/2/2021	1.000000	2.46	-2.46	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	B		996085619	732,997.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/17/2021	12/17/2021	12/17/2021	1.000000	732,997.00	-732,997.00	0.00

Transaction Detail

INTERNAL US MID CAP - KR2F10100002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
RECEIPTS AND DISBURSEMENT TRANSACTIONS					0.000							-1,475,997.92	-1,475,997.92	0.00
U.S. DOLLAR					0.000							-1,475,997.92	-1,475,997.92	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		99VVARL15	0.000	TRANSFER TO KR2F9001002 KRS DOMESTIC..		10/4/2021	10/4/2021		0.000000	-742,992.67	-742,992.67	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		99VVARL15	0.000	TRANSFER TO KR2F9001002 KRS DOMESTIC..		10/12/2021	10/12/2021		0.000000	-2.65	-2.65	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		99VVARL15	0.000	TRANSFER TO KR2F9001002 KRS DOMESTIC..		10/15/2021	10/15/2021		0.000000	-8,348.03	-8,348.03	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		99VVARL15	0.000	TRANSFER TO KR2F9001002 KRS DOMESTIC..		11/8/2021	11/8/2021		0.000000	-3.14	-3.14	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		99VVARL15	0.000	TRANSFER TO KR2F9001002 KRS DOMESTIC..		12/6/2021	12/6/2021		0.000000	-2.46	-2.46	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		99VVARL15	0.000	TRANSFER TO KR2F9001002 KRS DOMESTIC..		12/14/2021	12/14/2021		0.000000	-2,431.00	-2,431.00	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		99VVARL15	0.000	TRANSFER TO KR2F9001002 KRS DOMESTIC..		12/20/2021	12/20/2021		0.000000	-732,997.00	-732,997.00	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		11/15/2021	11/15/2021		0.000000	-6,271.07	-6,271.07	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL REBATE SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	166.03	166.03	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL REBATE OCTOBER 2021		10/15/2021	10/15/2021		0.000000	1,214.62	1,214.62	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL REBATE NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	962.13	962.13	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		NA9123459	0.000	BNY SL BANK FEE SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	-278.11	-278.11	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		NA9123459	0.000	BNY SL BANK FEE OCTOBER 2021		10/15/2021	10/15/2021		0.000000	-1,473.01	-1,473.01	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CW		NA9123459	0.000	BNY SL BANK FEE NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	-1,106.57	-1,106.57	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CDC		NA9123459	0.000			9/15/2021	9/15/2021		0.000000	-1,576.59	-1,576.59	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL GROSS EARN SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	1,688.67	1,688.67	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	CREDIT - SEC LENDING EARN NGS FOR SEP..		10/15/2021	10/15/2021		0.000000	8,348.03	8,348.03	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CDC		NA9123459	0.000			10/15/2021	10/15/2021		0.000000	-8,348.03	-8,348.03	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL GROSS EARN OCTOBER 2021		10/15/2021	10/15/2021		0.000000	8,606.42	8,606.42	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	CREDIT - SEC LENDING EARN NGS FOR OC..		11/15/2021	11/15/2021		0.000000	6,271.07	6,271.07	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CDC		NA9123459	0.000			11/15/2021	11/15/2021		0.000000	-6,271.07	-6,271.07	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL GROSS EARNINGS NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	6,415.51	6,415.51	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	CREDIT - SEC LENDING EARN NGS FOR NO..		12/14/2021	12/14/2021		0.000000	2,431.00	2,431.00	0.00
SALES					-1,476,057.980							-1,476,057.98	1,476,057.98	0.00
U.S. DOLLAR					-1,476,057.980							-1,476,057.98	1,476,057.98	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	S		996085619	-742,990.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/4/2021	10/4/2021	10/4/2021	1.000000	-742,990.02	742,990.02	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	S		996085619	-2.650	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/12/2021	10/12/2021	10/12/2021	1.000000	-2.65	2.65	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	S		996085619	-3.140	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/8/2021	11/8/2021	11/8/2021	1.000000	-3.14	3.14	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	S		996085619	-2.460	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/6/2021	12/6/2021	12/6/2021	1.000000	-2.46	2.46	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	S		996085619	-732,997.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/21/2021	12/21/2021	12/21/2021	1.000000	-732,997.00	732,997.00	0.00
KR2F10100002	KR2F10100002: INTERNAL US MID CAP	S		996085619	-62.710	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/31/2021	12/31/2021	12/31/2021	1.000000	-62.71	62.71	0.00



Transaction Detail

INTERNAL US MID CAP - KR3F10100002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
GRAND TOTAL					343,396.020							-658,256.18	324,714.18	0.00
DIVIDEND ACCRUALS					336,269.000							0.00	324,686.55	0.00
U.S. DOLLAR					336,269.000							0.00	324,686.55	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	DA		464287507	336,269.000	ISHARES CORE S&P MIDCAP ETF CASH DIVL...		12/13/2021	12/13/2021	12/17/2021	0.000000	0.00	324,686.55	0.00
DIVIDENDS					336,269.000							324,686.55	324,686.55	0.00
U.S. DOLLAR					336,269.000							324,686.55	324,686.55	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	DV		464287507	220,633.000	ISHARES CORE S&P MIDCAP ETF		12/17/2021	12/13/2021	12/17/2021	0.000000	213,033.52	213,033.52	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	DV		464287507	115,636.000	ISHARES CORE S&P MIDCAP ETF		12/17/2021	12/13/2021	12/17/2021	0.000000	111,653.03	111,653.03	0.00
INTEREST					0.000							3.85	3.85	0.00
U.S. DOLLAR					0.000							3.85	3.85	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/4/2021	10/4/2021	10/1/2021	0.000000	1.25	1.25	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/2/2021	11/2/2021	11/1/2021	0.000000	1.46	1.46	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/2/2021	12/2/2021	12/1/2021	0.000000	1.14	1.14	0.00
INTEREST ACCRUAL					0.000							0.00	-0.15	0.00
U.S. DOLLAR					0.000							0.00	-0.15	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		9/30/2021	9/30/2021	10/1/2021	0.000000	0.00	-0.04	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/31/2021	10/31/2021	11/1/2021	0.000000	0.00	-0.05	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/30/2021	11/30/2021	12/1/2021	0.000000	0.00	-0.06	0.00
MANUAL JOURNAL ENTRIES					0.000							0.00	0.00	0.00
U.S. DOLLAR					0.000							0.00	0.00	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE SEPTEMBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	467.04	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE OCTOBER 2021 GL ACCT:(71..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-766.55	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	766.55	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE NOVEMBER 2021 GL ACCT:(..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-341.82	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT:(71042C)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-766.55	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	766.55	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-341.82	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT:(71042C)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	341.82	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	341.82	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE DECEMBER 2021 GL ACCT:(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-579.82	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE SEPTEMBER 2021 GL..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	514.84	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE OCTOBER 2021 GL ACCT:(..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-866.00	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	866.00	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE NOVEMBER 2021 GL ACCT:(..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-365.90	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT:(220390)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-866.00	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	866.00	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-365.90	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT:(220390)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	365.90	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	365.90	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE DECEMBER 2021 GL ACCT:(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-630.34	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE SEPTEMBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-467.04	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE OCTOBER 2021 GL ACCT:(22..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	766.55	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-766.55	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE NOVEMBER 2021 GL ACCT:(..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	341.82	0.00



Transaction Detail

INTERNAL US MID CAP - KR3F10100002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT.(220391)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	766.55	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACCT..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-766.55	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	341.82	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT.(220391)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-341.82	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-341.82	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL REBATE DECEMBER 2021 GL ACCT.(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	579.82	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN SEPTEMBER 2021..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-2,965.43	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN OCTOBER 2021 GL AC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	5,007.25	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-5,007.25	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN NOVEMBER 2021 GL A..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	2,097.81	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT.(120350)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	5,007.25	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-5,007.25	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	2,097.81	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT.(120350)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-2,097.81	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-2,097.81	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN DECEMBER 2021 GL A..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	3,622.99	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE SEPTEMBER 2021 GL..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-514.84	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE OCTOBER 2021 GL ACCT.(..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	866.00	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-866.00	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE NOVEMBER 2021 GL ACCT..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	365.90	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT.(710480)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	866.00	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-866.00	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	365.90	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT.(710480)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-365.90	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-365.90	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL BANK FEE DECEMBER 2021 GL ACCT..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	630.34	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN SEPTEMBER 2021..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	2,965.43	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN OCTOBER 2021 GL AC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-5,007.25	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	5,007.25	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN NOVEMBER 2021 GL A..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-2,097.81	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT.(625050)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-5,007.25	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	5,007.25	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-2,097.81	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REVERSAL GL ACCT.(625050)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	2,097.81	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	2,097.81	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	JNL			0.000	BNY SL GROSS EARN DECEMBER 2021 GL A..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-3,622.99	0.00
PURCHASES					324,689.150							324,689.15	-324,689.15	0.00
U.S. DOLLAR					324,689.150							324,689.15	-324,689.15	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	B		996085619	1.460	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/2/2021	11/2/2021	11/2/2021	1.000000	1.46	-1.46	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	B		996085619	1.140	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/2/2021	12/2/2021	12/2/2021	1.000000	1.14	-1.14	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	B		996085619	324,686.550	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/17/2021	12/17/2021	12/17/2021	1.000000	324,686.55	-324,686.55	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS					0.000							-653,804.60	-653,804.60	0.00



Transaction Detail

INTERNAL US MID CAP - KR3F10100002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
U.S. DOLLAR					0.000							-653,804.60	-653,804.60	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		99VVARL23	0.000	TRANSFER TO KR3F9001002 KRS INS DOME...		10/4/2021	10/4/2021		0.000000	-329,114.20	-329,114.20	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		99VVARL23	0.000	TRANSFER TO KR3F9001002 KRS INS DOME...		10/12/2021	10/12/2021		0.000000	-1.25	-1.25	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		99VVARL23	0.000	TRANSFER TO KR3F9001002 KRS INS DOME...		10/15/2021	10/15/2021		0.000000	-2,917.63	-2,917.63	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		99VVARL23	0.000	TRANSFER TO KR3F9001002 KRS INS DOME...		11/8/2021	11/8/2021		0.000000	-1.46	-1.46	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		99VVARL23	0.000	TRANSFER TO KR3F9001002 KRS INS DOME...		11/15/2021	11/15/2021		0.000000	-4,907.80	-4,907.80	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		99VVARL23	0.000	TRANSFER TO KR3F9001002 KRS INS DOME...		12/6/2021	12/6/2021		0.000000	-1.14	-1.14	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		99VVARL23	0.000	TRANSFER TO KR3F9001002 KRS INS DOME...		12/14/2021	12/14/2021		0.000000	-2,073.73	-2,073.73	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		99VVARL23	0.000	TRANSFER TO KR3F9001002 KRS INS DOME...		12/20/2021	12/20/2021		0.000000	-324,686.55	-324,686.55	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL REBATE SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	73.11	73.11	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL REBATE OCTOBER 2021		10/15/2021	10/15/2021		0.000000	467.04	467.04	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL REBATE NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	766.55	766.55	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		NA9123459	0.000	BNY SL BANK FEE SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	-160.75	-160.75	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		NA9123459	0.000	BNY SL BANK FEE OCTOBER 2021		10/15/2021	10/15/2021		0.000000	-514.84	-514.84	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CW		NA9123459	0.000	BNY SL BANK FEE NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	-866.00	-866.00	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CDC		NA9123459	0.000			9/15/2021	9/15/2021		0.000000	-911.13	-911.13	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL GROSS EARN SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	998.77	998.77	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNI NGS FOR SEP.		10/15/2021	10/15/2021		0.000000	2,917.63	2,917.63	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CDC		NA9123459	0.000			10/15/2021	10/15/2021		0.000000	-2,917.63	-2,917.63	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL GROSS EARN OCTOBER 2021		10/15/2021	10/15/2021		0.000000	2,965.43	2,965.43	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNI NGS FOR OC..		11/15/2021	11/15/2021		0.000000	4,907.80	4,907.80	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CDC		NA9123459	0.000			11/15/2021	11/15/2021		0.000000	-4,907.80	-4,907.80	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	BNY SL GROSS EARNINGS NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	5,007.25	5,007.25	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNI NGS FOR NO..		12/14/2021	12/14/2021		0.000000	2,073.73	2,073.73	0.00
SALES					-653,831.130							-653,831.13	653,831.13	0.00
U.S. DOLLAR					-653,831.130							-653,831.13	653,831.13	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	S		996085619	-329,112.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/4/2021	10/4/2021	10/4/2021	1.000000	-329,112.95	329,112.95	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	S		996085619	-1.250	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/12/2021	10/12/2021	10/12/2021	1.000000	-1.25	1.25	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	S		996085619	-1.460	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/8/2021	11/8/2021	11/8/2021	1.000000	-1.46	1.46	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	S		996085619	-1.140	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/6/2021	12/6/2021	12/6/2021	1.000000	-1.14	1.14	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	S		996085619	-324,686.550	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/21/2021	12/21/2021	12/21/2021	1.000000	-324,686.55	324,686.55	0.00
KR3F10100002	KR3F10100002: INTERNAL US MID CAP	S		996085619	-27.780	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/31/2021	12/31/2021	12/31/2021	1.000000	-27.78	27.78	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
GRAND TOTAL					5,133,765.082							707,824.76	1,079,000.54	321,302.39
CLASS ACTIONS					0.000							1,914.93	1,914.93	1,914.93
U.S. DOLLAR					0.000							1,914.93	1,914.93	1,914.93
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	1-18-cv-01428-MKB-VMSHENRY SCH EIN. INC...		10/22/2021	10/22/2021		0.000000	1,882.94	1,882.94	1,882.94
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	1-17-cv-02207-LMMFLEETCOR TECH NOLOGI...		12/17/2021	12/17/2021		0.000000	31.99	31.99	31.99
CORPORATE ACTIONS					14,697.257							343,199.92	319,320.00	319,320.00
U.S. DOLLAR					14,697.257							343,199.92	319,320.00	319,320.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SS		040413106	2,772.000	ARISTA NETWORKS INC STOCK SPLIT 4...		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SD		13645T100	5,992.952	STOCK AND CASH MERGER FROM 48517030...		12/14/2021	12/14/2021	12/14/2021	0.000000	254,904.92	0.00	254,904.92
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SD		13645T100	2,976.288	STOCK AND CASH MERGER FROM 48517030...		12/14/2021	12/14/2021	12/14/2021	0.000000	126,593.78	0.00	126,593.78
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SD		13645T100	1,032.472	STOCK AND CASH MERGER FROM 48517030...		12/14/2021	12/14/2021	12/14/2021	0.000000	43,915.28	0.00	43,915.28
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SD		13645T100	230.720	STOCK AND CASH MERGER FROM 48517030...		12/14/2021	12/14/2021	12/14/2021	0.000000	9,813.47	0.00	9,813.47
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	MBV		24703L202	0.000	DELL TECHNOLOGIES INC NON TAXABLE DI...		11/2/2021	11/2/2021	11/1/2021	0.000000	-188,023.96	0.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	MBV		460146103	0.000	INTERNATIONAL PAPER CO NON TAXABLE D...		10/1/2021	10/1/2021	10/1/2021	0.000000	-50,464.68	0.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SS		46120E602	550.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		485170302	0.000	MAND CASH & STOCK MERGER KANSAS CIT...		12/14/2021	12/14/2021	12/14/2021	0.000000	319,320.00	319,320.00	319,320.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SW		485170302	-2,078.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-254,904.92	0.00	-254,904.92
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SW		485170302	-1,032.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-126,593.78	0.00	-126,593.78
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SW		485170302	-358.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-43,915.28	0.00	-43,915.28
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SW		485170302	-80.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-9,813.47	0.00	-9,813.47
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SNT		871332102	1,280.727	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	33,058.05	0.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SNT		871332102	132.818	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	3,428.29	0.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SNT		871332102	541.545	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	13,978.34	0.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SNT		928563402	1,657.635	VMWARE INC NON TAXABLE DISTRIBU		11/2/2021	11/2/2021	11/1/2021	0.000000	188,023.96	0.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	ST		68629Y103	1,078.100	ORION OFFICE REIT INC TAXABLE DISTRIBU...		11/15/2021	11/15/2021	11/15/2021	0.000000	23,879.92	0.00	0.00
DIVIDEND ACCRUALS					2,385,325.230							0.00	1,073,052.03	0.00
CANADIAN DOLLAR					10,232.432							0.00	1,520.36	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		13645T100	10,232.432	CANADIAN PACIFIC RAILWAY LTD CASH DIVI...		12/30/2021	12/30/2021	1/31/2022	0.000000	0.00	1,520.36	0.00
U.S. DOLLAR					2,375,092.798							0.00	1,071,531.67	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		001055102	8,171.000	AFAC INC CASH DIVIDEND 033%		11/16/2021	11/16/2021	12/1/2021	0.000000	0.00	2,696.43	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		00206R102	20,909.000	AT&T INC CASH DIVIDEND 052%		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	10,872.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		002824100	8,942.000	ABBOTT LABORATORIES CASH DIVIDEND ..		10/14/2021	10/14/2021	11/15/2021	0.000000	0.00	4,023.90	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		00751Y106	1,664.000	ADVANCE AUTO PARTS INC CASH DIVIDEND ..		12/16/2021	12/16/2021	1/3/2022	0.000000	0.00	1,664.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		00846U101	4,802.000	AGILENT TECHNOLOGIES INC CASH DIVIDEN...		10/4/2021	10/4/2021	10/27/2021	0.000000	0.00	931.59	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		009158106	1,697.000	AIR PRODUCTS AND CHEMICALS INC CASH ..		12/31/2021	12/31/2021	2/14/2022	0.000000	0.00	2,545.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		012653101	2,091.000	ALBEMARLE CORP CASH DIVIDEND 039%		12/16/2021	12/16/2021	1/3/2022	0.000000	0.00	815.49	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		015271109	1,858.000	ALEXANDRIA REAL ESTATE EQUITIE CASH D...		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	2,136.70	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		018802108	8,147.000	ALLIANT ENERGY CORP CASH DIVIDEND ..		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	3,279.17	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		020002101	3,488.000	ALLSTATE CORP/THE CASH DIVIDEND 08...		11/29/2021	11/29/2021	1/3/2022	0.000000	0.00	2,825.28	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		02005N100	10,783.000	ALLY FINANCIAL INC CASH DIVIDEND 0...		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	2,695.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		02209S103	4,890.000	ALTRIA GROUP INC CASH DIVIDEND 090%		12/22/2021	12/22/2021	1/10/2022	0.000000	0.00	4,401.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		023608102	9,668.000	AMEREN CORP CASH DIVIDEND 055%		12/7/2021	12/7/2021	12/31/2021	0.000000	0.00	5,317.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		025537101	11,719.000	AMERICAN ELECTRIC POWER CO INC CASH ..		11/9/2021	11/9/2021	12/10/2021	0.000000	0.00	9,140.82	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		026874784	8,359.000	AMERICAN INTERNATIONAL GROUP I CASH ..		12/15/2021	12/15/2021	12/30/2021	0.000000	0.00	2,674.88	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		030420103	3,446.000	AMERICAN WATER WORKS CO INC CASH DL..		11/9/2021	11/9/2021	12/1/2021	0.000000	0.00	2,076.22	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		031100100	3,445.000	AMETEK INC CASH DIVIDEND 020%		12/7/2021	12/7/2021	12/24/2021	0.000000	0.00	689.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		031162100	1,498.000	AMGEN INC CASH DIVIDEND 176%		11/15/2021	11/15/2021	12/8/2021	0.000000	0.00	2,636.48	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		032095101	4,176.000	AMPHENOL CORP CASH DIVIDEND 020%		12/20/2021	12/20/2021	1/12/2022	0.000000	0.00	835.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		032654105	8,754.230	ANALOG DEVICES INC CASH DIVIDEND 0..		12/2/2021	12/2/2021	12/14/2021	0.000000	0.00	6,040.42	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		032654105	0.000	ANALOG DEVICES INC DIVIDEND WRITE-OFF		12/15/2021	12/15/2021	12/14/2021	0.000000	0.00	-0.16	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		035710409	83,165.000	ANNALY CAPITAL MANAGEMENT INC CASH ..		12/30/2021	12/30/2021	1/31/2022	0.000000	0.00	18,296.30	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		036752103	599.000	ANTHEM INC CASH DIVIDEND 113%		12/2/2021	12/2/2021	12/21/2021	0.000000	0.00	676.87	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		037833100	6,391.000	APPLE INC CASH DIVIDEND 022%		11/5/2021	11/5/2021	11/11/2021	0.000000	0.00	1,406.02	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		038222105	3,419.000	APPLIED MATERIALS INC CASH DIVIDEND ..		11/24/2021	11/24/2021	12/16/2021	0.000000	0.00	820.56	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		039483102	13,401.000	ARCHER-DANIELS-MIDLAND CO CASH DIVID..		11/16/2021	11/16/2021	12/8/2021	0.000000	0.00	4,958.37	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		046353108	0.000	ASTRAZENECA PLC ADR		10/1/2021	8/12/2021	9/13/2021	0.000000	0.00	-0.37	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		049560105	5,606.000	ATMOS ENERGY CORP CASH DIVIDEND 0..		11/26/2021	11/26/2021	12/13/2021	0.000000	0.00	3,812.08	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		05722G100	8,724.000	BAKER HUGHES CO CASH DIVIDEND 018%		11/1/2021	11/1/2021	11/12/2021	0.000000	0.00	1,570.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		060505104	13,839.000	BANK OF AMERICA CORP CASH DIVIDEND ..		12/2/2021	12/2/2021	12/31/2021	0.000000	0.00	2,906.19	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		064058100	13,101.000	BANK OF NEW YORK MELLON CORP/T CASH ..		10/29/2021	10/29/2021	11/12/2021	0.000000	0.00	4,454.34	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		071813109	6,715.000	BAXTER INTERNATIONAL INC CASH DIVIDEN..		12/2/2021	12/2/2021	1/3/2022	0.000000	0.00	1,880.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		086516101	5,386.000	BEST BUY CO INC CASH DIVIDEND 070%		12/13/2021	12/13/2021	1/4/2022	0.000000	0.00	3,770.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		09073M104	1,274.000	BIO-TECHNE CORP CASH DIVIDEND 032%		11/10/2021	11/10/2021	11/26/2021	0.000000	0.00	407.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		09247X101	560.000	BLACKROCK INC CASH DIVIDEND 413%		12/6/2021	12/6/2021	12/23/2021	0.000000	0.00	2,312.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		09260D107	2,467.000	BLACKSTONE INC CASH DIVIDEND 109%		10/29/2021	10/29/2021	11/8/2021	0.000000	0.00	2,689.03	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		099724106	11,276.000	BORGWARNER INC CASH DIVIDEND 017%		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	1,916.92	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		101121101	1,972.000	BOSTON PROPERTIES INC CASH DIVIDEND ..		12/30/2021	12/30/2021	1/28/2022	0.000000	0.00	1,932.56	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		11133T103	4,001.000	BROADRIDGE FINANCIAL SOLUTIONS CASH ..		12/14/2021	12/14/2021	1/5/2022	0.000000	0.00	2,560.64	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		11135F101	490.000	BROADCOM INC CASH DIVIDEND 410%		12/21/2021	12/21/2021	12/31/2021	0.000000	0.00	2,009.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		115637209	4,641.000	BROWN-FORMAN CORP CASH DIVIDEND ..		12/2/2021	12/2/2021	12/28/2021	0.000000	0.00	874.83	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		115637209	4,641.000	BROWN-FORMAN CORP CASH DIVIDEND ..		12/8/2021	12/8/2021	12/29/2021	0.000000	0.00	4,641.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		12514G108	2,374.000	CDW CORP/DE CASH DIVIDEND 050%		11/23/2021	11/23/2021	12/10/2021	0.000000	0.00	1,187.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		12541W209	4,664.000	CH ROBINSON WORLDWIDE INC CASH DIVID..		12/14/2021	12/14/2021	1/3/2022	0.000000	0.00	2,565.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		12572Q105	2,858.000	CME GROUP INC CASH DIVIDEND 090%		12/9/2021	12/9/2021	12/28/2021	0.000000	0.00	2,572.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		12572Q105	2,858.000	CME GROUP INC CASH DIVIDEND 325%		12/27/2021	12/27/2021	1/14/2022	0.000000	0.00	9,288.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		125896100	13,885.000	CMS ENERGY CORP CASH DIVIDEND 0..		11/4/2021	11/4/2021	11/30/2021	0.000000	0.00	6,039.98	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		126408103	25,039.000	CSX CORP CASH DIVIDEND 009%		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	2,336.96	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		126650100	5,312.000	CVS HEALTH CORP CASH DIVIDEND 050%		10/21/2021	10/21/2021	11/1/2021	0.000000	0.00	2,656.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		14040H105	4,557.000	CAPITAL ONE FINANCIAL CORP CASH DIVID..		11/12/2021	11/12/2021	11/26/2021	0.000000	0.00	2,734.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		14448C104	7,409.000	CARRIER GLOBAL CORP CASH DIVIDEND ..		10/28/2021	10/28/2021	11/22/2021	0.000000	0.00	889.08	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		14448C104	7,409.000	CARRIER GLOBAL CORP CASH DIVIDEND ..		12/22/2021	12/22/2021	2/10/2022	0.000000	0.00	1,111.35	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		149123101	5,615.000	CATERPILLAR INC CASH DIVIDEND 111%		10/22/2021	10/22/2021	11/19/2021	0.000000	0.00	6,232.65	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		150870103	3,729.000	CELANESE CORP CASH DIVIDEND 068%		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	2,535.72	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		156782104	6,908.000	CERNER CORP CASH DIVIDEND 027%		12/23/2021	12/23/2021	1/11/2022	0.000000	0.00	1,865.16	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		166764100	2,064.000	CHEVRON CORP CASH DIVIDEND 134%		11/17/2021	11/17/2021	12/10/2021	0.000000	0.00	2,765.76	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		171340102	10,249.000	CHURCH & DWIGHT CO INC CASH DIVIDEND ..		11/12/2021	11/12/2021	12/1/2021	0.000000	0.00	2,587.87	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		172062101	9,293.000	CINCINNATI FINANCIAL CORP CASH DIVIDEN..		12/15/2021	12/15/2021	1/14/2022	0.000000	0.00	5,854.59	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		17275R102	10,193.000	CISCO SYSTEMS INC/DELAWARE CASH DIVL..		10/4/2021	10/4/2021	10/27/2021	0.000000	0.00	3,771.41	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		172908105	1,768.000	CINTAS CORP CASH DIVIDEND 095%		11/12/2021	11/12/2021	12/15/2021	0.000000	0.00	1,679.60	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		172967424	2,799.000	CITIGROUP INC CASH DIVIDEND 051%		10/29/2021	10/29/2021	11/24/2021	0.000000	0.00	1,427.49	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		174610105	18,189.000	CITIZENS FINANCIAL GROUP INC CASH DIVL..		10/28/2021	10/28/2021	11/12/2021	0.000000	0.00	7,093.71	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		177376100	4,164.000	CITRIX SYSTEMS INC CASH DIVIDEND 03..		12/6/2021	12/6/2021	12/21/2021	0.000000	0.00	1,540.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		189054109	4,467.000	CLOROX CO/THE CASH DIVIDEND 116%		10/26/2021	10/26/2021	11/10/2021	0.000000	0.00	5,181.72	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		191216100	6,107.000	COCA-COLA CO/THE CASH DIVIDEND 0..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	2,564.94	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		192446102	11,190.000	COGNIZANT TECHNOLOGY SOLUTIONS CAS..		11/18/2021	11/18/2021	11/30/2021	0.000000	0.00	2,685.60	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		194162103	3,209.000	COLGATE-PALMOLIVE CO CASH DIVIDEND ..		10/20/2021	10/20/2021	11/15/2021	0.000000	0.00	1,444.05	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		20300N101	9,936.000	COMCAST CORP CASH DIVIDEND 025%		10/5/2021	10/5/2021	10/27/2021	0.000000	0.00	2,259.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		20825C104	6,873.000	CONOCOPHILLIPS CASH DIVIDEND 046%		10/27/2021	10/27/2021	12/1/2021	0.000000	0.00	3,161.58	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		20825C104	6,873.000	CONOCOPHILLIPS CASH DIVIDEND 020%		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	1,374.60	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		209115104	9,292.000	CONSOLIDATED EDISON INC CASH DIVIDEN..		11/16/2021	11/16/2021	12/15/2021	0.000000	0.00	7,201.30	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		219350105	25,314.000	CORNING INC CASH DIVIDEND 024%		11/10/2021	11/10/2021	12/17/2021	0.000000	0.00	6,075.36	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		22052L104	18,400.000	CORTEVA INC CASH DIVIDEND 014%		11/10/2021	11/10/2021	12/15/2021	0.000000	0.00	2,576.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		22160K105	3,132.000	COSTCO WHOLESALE CORP CASH DIVIDEN..		10/28/2021	10/28/2021	11/12/2021	0.000000	0.00	2,474.28	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		231021106	3,161.000	CUMMINS INC CASH DIVIDEND 145%		11/18/2021	11/18/2021	12/2/2021	0.000000	0.00	4,583.45	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		23331A109	12,837.000	DR HORTON INC CASH DIVIDEND 022%		12/3/2021	12/3/2021	12/15/2021	0.000000	0.00	2,888.33	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		233331107	2,339.000	DTE ENERGY CO CASH DIVIDEND 088%		12/17/2021	12/17/2021	1/15/2022	0.000000	0.00	2,070.02	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		235851102	2,935.000	DANAHER CORP CASH DIVIDEND 021%		12/29/2021	12/29/2021	1/28/2022	0.000000	0.00	616.35	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		237194105	1,772.000	DARDEN RESTAURANTS INC CASH DIVIDEN..		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	1,949.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		244199105	1,248.000	DEERE & CO CASH DIVIDEND 105%		12/30/2021	12/30/2021	2/8/2022	0.000000	0.00	1,310.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		24906P109	11,253.000	DENTSPLY SIRONA INC CASH DIVIDEND ..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	1,237.83	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		25278X109	6,039.000	DIAMONDBACK ENERGY INC CASH DIVIDEN..		11/9/2021	11/9/2021	11/18/2021	0.000000	0.00	3,019.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		253868103	3,092.000	DIGITAL REALTY TRUST INC CASH DIVIDEN..		12/14/2021	12/14/2021	1/14/2022	0.000000	0.00	3,586.72	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		254709108	3,449.000	DISCOVER FINANCIAL SERVICES CASH DIVL..		11/23/2021	11/23/2021	12/9/2021	0.000000	0.00	1,724.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		256677105	1,747.000	DOLLAR GENERAL CORP CASH DIVIDEND ..		10/4/2021	10/4/2021	10/19/2021	0.000000	0.00	733.74	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		25746U109	12,649.000	DOMINION ENERGY INC CASH DIVIDEND ..		12/2/2021	12/2/2021	12/20/2021	0.000000	0.00	7,968.87	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		25754A201	930.000	DOMINO'S PIZZA INC CASH DIVIDEND 094..		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	874.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		260003108	2,698.000	DOVER CORP CASH DIVIDEND 050%		11/29/2021	11/29/2021	12/14/2021	0.000000	0.00	1,349.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		260557103	11,545.000	DOW INC CASH DIVIDEND 070%		11/29/2021	11/29/2021	12/10/2021	0.000000	0.00	8,081.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		264411505	7,567.000	DUKE REALTY CORP CASH DIVIDEND 028..		11/15/2021	11/15/2021	11/30/2021	0.000000	0.00	2,118.76	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		26441C204	11,310.000	DUKE ENERGY CORP CASH DIVIDEND 09..		11/10/2021	11/10/2021	12/16/2021	0.000000	0.00	11,140.35	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		26614N102	7,428.000	DUPONT DE NEMOURS INC CASH DIVIDEND ..		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	2,228.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		26875P101	6,986.000	EOG RESOURCES INC CASH DIVIDEND 0..		10/14/2021	10/14/2021	10/29/2021	0.000000	0.00	2,881.73	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		26875P101	6,986.000	EOG RESOURCES INC CASH DIVIDEND 2..		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	13,972.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		277432100	4,780.000	EASTMAN CHEMICAL CO CASH DIVIDEND ..		12/14/2021	12/14/2021	1/7/2022	0.000000	0.00	3,632.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		278642103	7,423.000	EBAY INC CASH DIVIDEND 018%		11/30/2021	11/30/2021	12/17/2021	0.000000	0.00	1,336.14	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		278865100	1,028.000	ECOLAB INC CASH DIVIDEND 051%		12/13/2021	12/13/2021	1/18/2022	0.000000	0.00	524.28	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		281020107	8,236.000	EDISON INTERNATIONAL CASH DIVIDEND ..		12/30/2021	12/30/2021	1/31/2022	0.000000	0.00	5,765.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		285512109	6,896.000	ELECTRONIC ARTS INC CASH DIVIDEND 0..		12/7/2021	12/7/2021	12/22/2021	0.000000	0.00	1,172.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		291011104	6,725.000	EMERSON ELECTRIC CO CASH DIVIDEND ..		11/10/2021	11/10/2021	12/10/2021	0.000000	0.00	3,463.38	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		29364G103	8,421.000	ENTERGY CORP CASH DIVIDEND 101%		11/12/2021	11/12/2021	12/1/2021	0.000000	0.00	8,505.21	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		29444U700	336.000	EQUINIX INC CASH DIVIDEND 287%		11/16/2021	11/16/2021	12/15/2021	0.000000	0.00	964.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		29472R108	2,016.000	EQUITY LIFESTYLE PROPERTIES IN CASH DI..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	730.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		29476L107	3,690.000	EQUITY RESIDENTIAL CASH DIVIDEND 06..		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	2,223.23	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		297178105	2,320.000	ESSEX PROPERTY TRUST INC CASH DIVIDE..		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	4,848.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		30034W106	8,198.000	EVERGY INC CASH DIVIDEND 057%		11/18/2021	11/18/2021	12/20/2021	0.000000	0.00	4,693.36	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		30040W108	7,729.000	EVERSOURCE ENERGY CASH DIVIDEND ..		12/16/2021	12/16/2021	12/31/2021	0.000000	0.00	4,656.72	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		30161N101	11,648.000	EXELON CORP CASH DIVIDEND 038%		11/12/2021	11/12/2021	12/10/2021	0.000000	0.00	4,455.36	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		302130109	5,302.000	EXPEDITORS INTERNATIONAL OF WA CASH ..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	3,075.16	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		30225T102	3,752.000	EXTRA SPACE STORAGE INC CASH DIVIDEN..		12/14/2021	12/14/2021	12/31/2021	0.000000	0.00	4,690.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		30231G102	3,819.000	EXXON MOBIL CORP CASH DIVIDEND 088..		11/10/2021	11/10/2021	12/10/2021	0.000000	0.00	3,360.72	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		302491303	2,708.000	FMC CORP CASH DIVIDEND 053%		12/30/2021	12/30/2021	1/20/2022	0.000000	0.00	1,435.24	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		303075105	851.000	FACTSET RESEARCH SYSTEMS INC CASH DI..		11/29/2021	11/29/2021	12/16/2021	0.000000	0.00	697.82	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		311900104	12,098.000	FASTENAL CO CASH DIVIDEND 028%		10/25/2021	10/25/2021	11/23/2021	0.000000	0.00	3,387.44	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		31428X106	4,332.000	FEDEX CORP CASH DIVIDEND 075%		12/10/2021	12/10/2021	12/27/2021	0.000000	0.00	3,249.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		31620R303	8,226.000	FIDELITY NATIONAL FINANCIAL IN CASH DIVI..		12/16/2021	12/16/2021	12/31/2021	0.000000	0.00	3,619.44	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		316773100	12,075.000	FIFTH THIRD BANCORP CASH DIVIDEND ..		12/30/2021	12/30/2021	1/18/2022	0.000000	0.00	3,622.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		33616C100	4,706.000	FIRST REPUBLIC BANK/CA CASH DIVIDEND ..		10/27/2021	10/27/2021	11/12/2021	0.000000	0.00	1,035.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		337932107	4,132.000	FIRSTENERGY CORP CASH DIVIDEND 03..		11/4/2021	11/4/2021	12/1/2021	0.000000	0.00	1,611.48	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		345370860	77,593.000	FORD MOTOR CO CASH DIVIDEND 010%		11/18/2021	11/18/2021	12/1/2021	0.000000	0.00	7,759.30	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		34959J108	4,755.000	FORTIVE CORP CASH DIVIDEND 007%		11/24/2021	11/24/2021	12/30/2021	0.000000	0.00	332.85	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		34964C106	3,457.000	FORTUNE BRANDS HOME & SECURITY CASH..		11/24/2021	11/24/2021	12/15/2021	0.000000	0.00	898.82	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		35671D857	12,477.000	FREEPORT-MCMORAN INC CASH DIVIDEND ..		10/14/2021	10/14/2021	11/1/2021	0.000000	0.00	935.78	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		363576109	1,442.000	ARTHUR J GALLAGHER & CO CASH DIVIDEN..		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	692.16	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		369604301	6,298.000	GENERAL ELEC CO CASH DIVIDEND 008%		12/20/2021	12/20/2021	1/25/2022	0.000000	0.00	503.84	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		372460105	4,404.000	GENUINE PARTS CO CASH DIVIDEND 0..		12/2/2021	12/2/2021	1/4/2022	0.000000	0.00	3,589.26	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		375558103	19,754.000	GILEAD SCIENCES INC CASH DIVIDEND 0..		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	14,025.34	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		38141G104	1,281.000	GOLDMAN SACHS GROUP INC/THE CASH DI..		12/1/2021	12/1/2021	12/30/2021	0.000000	0.00	2,562.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		384802104	1,651.000	WW GRAINGER INC CASH DIVIDEND 162%		11/5/2021	11/5/2021	12/1/2021	0.000000	0.00	2,674.62	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		40412C101	1,017.000	HCA HEALTHCARE INC CASH DIVIDEND 0..		12/13/2021	12/13/2021	12/29/2021	0.000000	0.00	488.16	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		40434L105	8,782.000	HP INC CASH DIVIDEND 025%		12/7/2021	12/7/2021	1/5/2022	0.000000	0.00	2,195.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		406216101	12,424.000	HALLBURTON CO CASH DIVIDEND 004%		12/8/2021	12/8/2021	12/22/2021	0.000000	0.00	559.08	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		416515104	12,516.000	HARTFORD FINANCIAL SERVICES GR CASH ..		11/30/2021	11/30/2021	1/4/2022	0.000000	0.00	4,818.66	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		42250P103	14,719.000	HEALTHPEAK PROPERTIES INC CASH DIVID..		11/5/2021	11/5/2021	11/19/2021	0.000000	0.00	4,415.70	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		426281101	1,692.000	JACK HENRY & ASSOCIATES INC CASH DIVI..		12/2/2021	12/2/2021	12/23/2021	0.000000	0.00	778.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		427866108	4,251.000	HERSHEY CO/THE CASH DIVIDEND 090%		11/18/2021	11/18/2021	12/15/2021	0.000000	0.00	3,830.15	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		42809H107	14,581.000	HESS CORP CASH DIVIDEND 025%		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	3,645.25	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		42824C109	42,881.000	HEWLETT PACKARD ENTERPRISE CO CASH ..		12/9/2021	12/9/2021	1/7/2022	0.000000	0.00	5,145.72	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		437076102	735.000	HOME DEPOT INC/THE CASH DIVIDEND 1..		12/1/2021	12/1/2021	12/16/2021	0.000000	0.00	1,212.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		438516106	2,096.000	HONEYWELL INTERNATIONAL INC CASH DIVI..		11/10/2021	11/10/2021	12/3/2021	0.000000	0.00	2,054.08	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		440452100	16,101.000	HORMEL FOODS CORP CASH DIVIDEND 0..		10/15/2021	10/15/2021	11/15/2021	0.000000	0.00	3,944.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		444859102	475.000	HUMANA INC CASH DIVIDEND 070%		12/30/2021	12/30/2021	1/28/2022	0.000000	0.00	332.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		445658107	3,429.000	JB HUNT TRANSPORT SERVICES INC CASH ..		11/4/2021	11/4/2021	11/19/2021	0.000000	0.00	1,028.70	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		446150104	59,935.000	HUNTINGTON BANCSHARES INC/OH CASH D...		12/16/2021	12/16/2021	1/3/2022	0.000000	0.00	9,289.93	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		45167R104	2,442.000	IDEX CORP CASH DIVIDEND 054%		10/14/2021	10/14/2021	10/29/2021	0.000000	0.00	1,318.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		452308109	2,152.000	ILLINOIS TOOL WORKS INC CASH DIVIDEND ..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	2,625.44	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		45687V106	8,940.000	INGERSOLL RAND INC CASH DIVIDEND 0..		11/9/2021	11/9/2021	12/17/2021	0.000000	0.00	178.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		458140100	12,409.000	INTEL CORP CASH DIVIDEND 034%		11/4/2021	11/4/2021	12/1/2021	0.000000	0.00	4,312.13	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		460146103	21,506.000	INTERNATIONAL PAPER CO CASH DIVIDEND ..		11/12/2021	11/12/2021	12/15/2021	0.000000	0.00	9,946.53	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		461202103	560.000	INTUIT INC CASH DIVIDEND 068%		10/7/2021	10/7/2021	10/18/2021	0.000000	0.00	380.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		46187W107	9,030.000	INVITATION HOMES INC CASH DIVIDEND ..		11/8/2021	11/8/2021	11/24/2021	0.000000	0.00	1,535.10	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		46625H100	9,431.000	JPMORGAN CHASE & CO CASH DIVIDEND ..		10/5/2021	10/5/2021	10/31/2021	0.000000	0.00	9,431.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		469814107	5,085.000	JACOBS ENGINEERING GROUP INC CASH DI..		10/14/2021	10/14/2021	10/29/2021	0.000000	0.00	1,067.85	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		478160104	3,530.000	JOHNSON & JOHNSON CASH DIVIDEND 1..		11/22/2021	11/22/2021	12/7/2021	0.000000	0.00	3,741.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		482480100	1,420.000	KLA CORP CASH DIVIDEND 105%		11/12/2021	11/12/2021	12/1/2021	0.000000	0.00	1,491.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		48251W104	12,514.000	KKR & CO INC CASH DIVIDEND 014%		11/12/2021	11/12/2021	11/30/2021	0.000000	0.00	1,814.53	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		487836108	10,953.000	KELLOGG CO CASH DIVIDEND 058%		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	6,352.74	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		493267108	32,947.000	KEYCORP CASH DIVIDEND 019%		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	6,424.67	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		494368103	2,872.000	KIMBERLY-CLARK CORP CASH DIVIDEND ..		12/9/2021	12/9/2021	1/4/2022	0.000000	0.00	3,274.08	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		49456B101	26,991.000	KINDER MORGAN INC CASH DIVIDEND 02..		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	7,287.57	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		500754106	23,944.000	KRAFT HEINZ CO/THE CASH DIVIDEND 04..		11/24/2021	11/24/2021	12/17/2021	0.000000	0.00	9,577.60	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		501044101	16,711.000	KROGER CO/THE CASH DIVIDEND 021%		11/12/2021	11/12/2021	12/1/2021	0.000000	0.00	3,509.31	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		501889208	14,161.000	LKQ CORP CASH DIVIDEND 025%		11/9/2021	11/9/2021	12/2/2021	0.000000	0.00	3,540.25	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DAC		502431109	-1.000	L3HARRIS TECHNOLOGIES INC NOT ENTITL...		9/2/2021	9/2/2021	9/17/2021	0.000000	0.00	-1.02	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		502431109	1.000	L3HARRIS TECHNOLOGIES INC CASH DIVIDE..		11/18/2021	11/18/2021	12/3/2021	0.000000	0.00	1.02	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		502431109	0.000	L3HARRIS TECHNOLOGIES INC CI-AAAAR205..		12/1/2021	11/18/2021	12/3/2021	0.000000	0.00	-1.02	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		512807108	696.000	LAM RESEARCH CORP CASH DIVIDEND 1..		12/14/2021	12/14/2021	1/5/2022	0.000000	0.00	1,044.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		518439104	2,026.000	ESTEE LAUDER COS INC/THE CASH DIVIDEN..		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	1,215.60	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		521865204	3,379.000	LEAR CORP CASH DIVIDEND 077%		12/9/2021	12/9/2021	12/29/2021	0.000000	0.00	2,601.83	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		526057104	11,420.000	LENNAR CORP CASH DIVIDEND 025%		10/13/2021	10/13/2021	10/28/2021	0.000000	0.00	2,855.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		532457108	2,132.000	ELI LILLY & CO CASH DIVIDEND 085%		11/12/2021	11/12/2021	12/10/2021	0.000000	0.00	1,812.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		534187109	3,094.000	LINCOLN NATIONAL CORP CASH DIVIDEND ..		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	1,299.48	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		540424108	12,056.000	LOEWS CORP CASH DIVIDEND 006%		11/23/2021	11/23/2021	12/7/2021	0.000000	0.00	753.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		548661107	1,140.000	LOWE'S COS INC CASH DIVIDEND 080%		10/19/2021	10/19/2021	11/3/2021	0.000000	0.00	912.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		550241103	35,524.000	LUMEN TECHNOLOGIES INC CASH DIVIDEND..		11/26/2021	11/26/2021	12/10/2021	0.000000	0.00	8,881.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		55261F104	6,042.000	M&T BANK CORP CASH DIVIDEND 120%		11/29/2021	11/29/2021	12/31/2021	0.000000	0.00	7,250.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		552953101	15,704.000	MGM RESORTS INTERNATIONAL CASH DIVID..		12/9/2021	12/9/2021	12/15/2021	0.000000	0.00	39.26	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		55354G100	1,556.000	MSCI INC CASH DIVIDEND 104%		11/10/2021	11/10/2021	11/30/2021	0.000000	0.00	1,618.24	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		56585A102	6,581.000	MARATHON PETROLEUM CORP CASH DIVID..		11/16/2021	11/16/2021	12/10/2021	0.000000	0.00	3,816.98	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		57060D108	438.000	MARKETAXESS HOLDINGS INC CASH DIVIDE..		11/2/2021	11/2/2021	11/17/2021	0.000000	0.00	289.08	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		571748102	1,781.000	MARSH & MCLENNAN COS INC CASH DIVIDE..		10/7/2021	10/7/2021	11/15/2021	0.000000	0.00	952.84	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		573284106	1,173.000	MARTIN MARIETTA MATERIALS INC CASH DI..		11/30/2021	11/30/2021	12/31/2021	0.000000	0.00	715.53	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		573874104	9,011.000	MARVELL TECHNOLOGY INC CASH DIVIDEN..		10/7/2021	10/7/2021	10/27/2021	0.000000	0.00	540.66	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		574599106	5,288.000	MASCO CORP CASH DIVIDEND 023%		11/10/2021	11/10/2021	11/29/2021	0.000000	0.00	1,242.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		57636Q104	630.000	MASTERCARD INC CASH DIVIDEND 044%		10/7/2021	10/7/2021	11/9/2021	0.000000	0.00	277.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		579780206	5,258.000	MCCORMICK & CO INC/MD CASH DIVIDEND ..		10/8/2021	10/8/2021	10/26/2021	0.000000	0.00	1,787.72	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		579780206	5,258.000	MCCORMICK & CO INC/MD CASH DIVIDEND ..		12/30/2021	12/30/2021	1/10/2022	0.000000	0.00	1,945.46	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		58933Y105	15,052.000	MERCK & CO INC CASH DIVIDEND 069%		12/14/2021	12/14/2021	1/7/2022	0.000000	0.00	10,385.88	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		59156R108	6,937.000	METLIFE INC CASH DIVIDEND 048%		11/8/2021	11/8/2021	12/14/2021	0.000000	0.00	3,329.76	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		594918104	3,087.000	MICROSOFT CORP CASH DIVIDEND 062%		11/17/2021	11/17/2021	12/9/2021	0.000000	0.00	1,913.94	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		595112103	7,399.000	MICRON TECHNOLOGY INC CASH DIVIDEND ..		12/31/2021	12/31/2021	1/18/2022	0.000000	0.00	739.90	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		59522J103	2,421.000	MID-AMERICA APARTMENT COMMUNIT CAS..		10/14/2021	10/14/2021	10/29/2021	0.000000	0.00	2,481.53	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		60871R209	9,903.000	MOLSON COORS BEVERAGE CO CASH DIVID..		12/2/2021	12/2/2021	12/15/2021	0.000000	0.00	3,367.02	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		609207105	8,095.000	MONDELEZ INTERNATIONAL INC CASH DIVID..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	2,833.25	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		617446448	5,238.000	MORGAN STANLEY CASH DIVIDEND 070%		10/28/2021	10/28/2021	11/15/2021	0.000000	0.00	3,666.60	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		620076307	1,809.000	MOTOROLA SOLUTIONS INC CASH DIVIDEND..		12/14/2021	12/14/2021	1/14/2022	0.000000	0.00	1,429.11	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		631103108	2,281.000	NASDAQ INC CASH DIVIDEND 054%		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	1,231.74	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		64110D104	12,301.000	NETAPP INC CASH DIVIDEND 050%		10/7/2021	10/7/2021	10/27/2021	0.000000	0.00	6,150.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		65339F101	11,579.000	NEXTERA ENERGY INC CASH DIVIDEND 0..		11/24/2021	11/24/2021	12/15/2021	0.000000	0.00	4,457.92	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		654106103	3,527.000	NIKE INC CASH DIVIDEND 030%		12/3/2021	12/3/2021	12/28/2021	0.000000	0.00	1,075.74	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		655844108	2,709.000	NORFOLK SOUTHERN CORP CASH DIVIDEN..		11/4/2021	11/4/2021	11/19/2021	0.000000	0.00	2,952.81	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		665859104	5,975.000	NORTHERN TRUST CORP CASH DIVIDEND ..		12/9/2021	12/9/2021	1/1/2022	0.000000	0.00	4,182.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		668771108	14,784.000	NORTONLIFLOCK INC CASH DIVIDEND 0..		11/19/2021	11/19/2021	12/15/2021	0.000000	0.00	1,848.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		670346105	0.000	NUCOR CORP DIVIDEND WRITE-OFF		11/11/2021	11/11/2021	11/10/2021	0.000000	0.00	0.01	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		670346105	11,042.000	NUCOR CORP CASH DIVIDEND 050%		12/30/2021	12/30/2021	2/11/2022	0.000000	0.00	5,521.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		67066G104	1,660.000	NVIDIA CORP CASH DIVIDEND 004%		12/1/2021	12/1/2021	12/23/2021	0.000000	0.00	66.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		674599105	12,137.000	OCCIDENTAL PETROLEUM CORP CASH DIVI..		12/9/2021	12/9/2021	1/14/2022	0.000000	0.00	121.37	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		679580100	3,849.000	OLD DOMINION FREIGHT LINE INC CASH DIVI..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	769.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		682680103	5,926.000	ONEOK INC CASH DIVIDEND 093%		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	5,540.81	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		68389X105	8,779.000	ORACLE CORP CASH DIVIDEND 032%		10/8/2021	10/8/2021	10/26/2021	0.000000	0.00	2,809.28	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		68902V107	5,905.000	OTIS WORLDWIDE CORP CASH DIVIDEND ..		11/18/2021	11/18/2021	12/10/2021	0.000000	0.00	1,417.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		693475105	4,983.000	PNC FINANCIAL SERVICES GROUP I CASH DL..		10/14/2021	10/14/2021	11/5/2021	0.000000	0.00	6,228.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		693506107	3,388.000	PPG INDUSTRIES INC CASH DIVIDEND 05..		11/9/2021	11/9/2021	12/10/2021	0.000000	0.00	1,998.92	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		69351T106	6,902.000	PPL CORP CASH DIVIDEND 041%		12/9/2021	12/9/2021	1/3/2022	0.000000	0.00	2,864.33	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		693718108	5,676.000	PACCAR INC CASH DIVIDEND 034%		11/15/2021	11/15/2021	12/7/2021	0.000000	0.00	1,929.84	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		693718108	5,676.000	PACCAR INC CASH DIVIDEND 150%		12/16/2021	12/16/2021	1/5/2022	0.000000	0.00	8,514.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		695156109	5,488.000	PACKAGING CORP OF AMERICA CASH DIVID..		12/17/2021	12/17/2021	1/14/2022	0.000000	0.00	5,488.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		704326107	2,312.000	PAYCHEX INC CASH DIVIDEND 066%		10/29/2021	10/29/2021	11/29/2021	0.000000	0.00	1,525.92	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		713448108	1,676.000	PEPSICO INC CASH DIVIDEND 107%		12/2/2021	12/2/2021	1/7/2022	0.000000	0.00	1,801.70	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		714046109	4,040.000	PERKINELMER INC CASH DIVIDEND 007%		10/21/2021	10/21/2021	11/12/2021	0.000000	0.00	282.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		717081103	15,903.000	PFIZER INC CASH DIVIDEND 039%		11/4/2021	11/4/2021	12/6/2021	0.000000	0.00	6,202.17	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		718172109	2,438.000	PHILIP MORRIS INTERNATIONAL IN		9/28/2021	9/28/2021	10/14/2021	0.000000	0.00	2,895.13	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DAC		718172109	-2,438.000	PHILIP MORRIS INTERNATIONAL IN		10/1/2021	9/28/2021	10/14/2021	0.000000	0.00	-2,895.13	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		718172109	0.000	PHILIP MORRIS INTERNATIONAL IN		10/1/2021	9/28/2021	10/14/2021	0.000000	0.00	0.01	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		718172109	2,438.000	PHILIP MORRIS INTERNATIONAL IN CASH DL..		12/22/2021	12/22/2021	1/10/2022	0.000000	0.00	3,047.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		718546104	3,030.000	PHILLIPS 66 CASH DIVIDEND 092%		11/16/2021	11/16/2021	12/1/2021	0.000000	0.00	2,787.60	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		723787107	9,410.000	PIONEER NATURAL RESOURCES CO CASH D..		11/29/2021	11/29/2021	12/14/2021	0.000000	0.00	28,418.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		723787107	9,410.000	PIONEER NATURAL RESOURCES CO CASH D..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	5,834.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		74144T108	3,312.000	T ROWE PRICE GROUP INC CASH DIVIDEND ..		12/15/2021	12/15/2021	12/30/2021	0.000000	0.00	3,576.96	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		74251V102	5,642.000	PRINCIPAL FINANCIAL GROUP INC CASH DIV..		11/30/2021	11/30/2021	12/21/2021	0.000000	0.00	3,610.88	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		742718109	2,785.000	PROCTER & GAMBLE CO/THE CASH DIVIDEN..		10/21/2021	10/21/2021	11/15/2021	0.000000	0.00	2,422.39	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		743315103	2,453.000	PROGRESSIVE CORP/THE CASH DIVIDEN..		10/6/2021	10/6/2021	10/15/2021	0.000000	0.00	245.30	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		743315103	2,453.000	PROGRESSIVE CORP/THE CASH DIVIDEN..		12/17/2021	12/17/2021	12/29/2021	0.000000	0.00	3,679.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		74340W103	1,948.000	PROLOGIS INC CASH DIVIDEND 063%		12/13/2021	12/13/2021	12/31/2021	0.000000	0.00	1,227.24	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		744320102	4,175.000	PRUDENTIAL FINANCIAL INC CASH DIVIDEN..		11/22/2021	11/22/2021	12/16/2021	0.000000	0.00	4,801.25	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		744573106	7,291.000	PUBLIC SERVICE ENTERPRISE GROU CASH ..		12/8/2021	12/8/2021	12/31/2021	0.000000	0.00	3,718.41	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		74460D109	3,582.000	PUBLIC STORAGE CASH DIVIDEND 200%		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	7,164.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		747525103	7,003.000	QUALCOMM INC CASH DIVIDEND 068%		12/1/2021	12/1/2021	12/16/2021	0.000000	0.00	4,762.04	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		74834L100	1,574.000	QUEST DIAGNOSTICS INC CASH DIVIDEND ..		10/4/2021	10/4/2021	10/20/2021	0.000000	0.00	975.88	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		754730109	0.000	RAYMOND JAMES FINANCIAL INC DIVIDEND ..		10/18/2021	10/18/2021	10/15/2021	0.000000	0.00	-0.13	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		75513E101	0.568	RAYTHEON TECHNOLOGIES CORP CASH DI..		11/18/2021	11/18/2021	12/16/2021	0.000000	0.00	0.29	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		75513E101	0.000	RAYTHEON TECHNOLOGIES CORP		12/1/2021	11/18/2021	12/16/2021	0.000000	0.00	-0.29	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		756109104	10,781.000	REALTY INCOME CORP CASH DIVIDEND ..		11/1/2021	11/1/2021	11/15/2021	0.000000	0.00	2,544.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		756109104	10,781.000	REALTY INCOME CORP CASH DIVIDEND ..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	2,652.13	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		756109104	10,781.000	REALTY INCOME CORP CASH DIVIDEND ..		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	2,657.52	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		7591EP100	43,186.000	REGIONS FINANCIAL CORP CASH DIVIDEND ..		12/2/2021	12/2/2021	1/3/2022	0.000000	0.00	7,341.62	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		760759100	2,740.000	REPUBLIC SERVICES INC CASH DIVIDEND ..		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	1,260.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		761152107	1,018.000	RESMED INC CASH DIVIDEND 042%		11/9/2021	11/9/2021	12/16/2021	0.000000	0.00	427.56	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		773903109	682.000	ROCKWELL AUTOMATION INC CASH DIVIDE..		11/12/2021	11/12/2021	12/10/2021	0.000000	0.00	763.84	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		78409V104	629.000	S&P GLOBAL INC CASH DIVIDEND 077%		11/24/2021	11/24/2021	12/10/2021	0.000000	0.00	484.33	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		808513105	12,752.000	CHARLES SCHWAB CORP/THE CASH DIVIDE..		11/10/2021	11/10/2021	11/26/2021	0.000000	0.00	2,295.36	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		824348106	1,743.000	SHERWIN-WILLIAMS CO/THE CASH DIVIDEN..		11/18/2021	11/18/2021	12/3/2021	0.000000	0.00	958.65	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		83088M102	3,838.000	SKYWORKS SOLUTIONS INC CASH DIVIDEN..		11/22/2021	11/22/2021	12/14/2021	0.000000	0.00	2,149.28	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		832696405	6,183.000	J M SMUCKER CO/THE CASH DIVIDEND 0..		11/10/2021	11/10/2021	12/1/2021	0.000000	0.00	6,121.17	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		833034101	3,184.000	SNAP-ON INC CASH DIVIDEND 142%		11/18/2021	11/18/2021	12/10/2021	0.000000	0.00	4,521.28	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		842587107	14,132.000	SOUTHERN CO/THE CASH DIVIDEND 066%		11/12/2021	11/12/2021	12/6/2021	0.000000	0.00	9,327.12	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		857477103	4,675.000	STATE STREET CORP CASH DIVIDEND 05..		12/31/2021	12/31/2021	1/13/2022	0.000000	0.00	2,664.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		863667101	1,845.000	STRYKER CORP CASH DIVIDEND 069%		12/30/2021	12/30/2021	1/31/2022	0.000000	0.00	1,282.28	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		866674104	1,303.000	SUN COMMUNITIES INC CASH DIVIDEND ..		12/30/2021	12/30/2021	1/18/2022	0.000000	0.00	1,081.49	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		87165B103	24,844.000	SYNCHRONY FINANCIAL CASH DIVIDEND ..		10/29/2021	10/29/2021	11/12/2021	0.000000	0.00	5,465.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		872540109	3,123.000	TJX COS INC/THE CASH DIVIDEND 026%		11/9/2021	11/9/2021	12/2/2021	0.000000	0.00	811.98	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		87612E106	7,760.000	TARGET CORP CASH DIVIDEND 090%		11/16/2021	11/16/2021	12/10/2021	0.000000	0.00	6,984.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		879369106	386.000	TELEFLEX INC CASH DIVIDEND 034%		11/12/2021	11/12/2021	12/15/2021	0.000000	0.00	131.24	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		880770102	4,614.000	TERADYNE INC CASH DIVIDEND 010%		11/23/2021	11/23/2021	12/17/2021	0.000000	0.00	461.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		882508104	3,241.000	TEXAS INSTRUMENTS INC CASH DIVIDEND ..		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	3,727.15	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		883203101	8,647.000	TEXTRON INC CASH DIVIDEND 002%		12/9/2021	12/9/2021	1/1/2022	0.000000	0.00	172.94	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		883556102	1,718.000	THERMO FISHER SCIENTIFIC INC CASH DIVI..		12/14/2021	12/14/2021	1/14/2022	0.000000	0.00	446.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		88579Y101	2,834.000	3M CO CASH DIVIDEND 148%		11/18/2021	11/18/2021	12/12/2021	0.000000	0.00	4,194.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		892356106	6,638.000	TRACTOR SUPPLY CO CASH DIVIDEND 0..		11/19/2021	11/19/2021	12/8/2021	0.000000	0.00	3,451.76	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		89417E109	4,426.000	TRAVELERS COS INC/THE CASH DIVIDEND ..		12/9/2021	12/9/2021	12/31/2021	0.000000	0.00	3,894.88	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		902494103	10,546.000	TYSON FOODS INC CASH DIVIDEND 046%		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	4,851.16	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		902973304	34,041.000	US BANCORP CASH DIVIDEND 046%		12/30/2021	12/30/2021	1/18/2022	0.000000	0.00	15,658.86	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		907818108	1,072.000	UNION PACIFIC CORP CASH DIVIDEND 11..		12/17/2021	12/17/2021	12/30/2021	0.000000	0.00	1,264.96	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		91324P102	677.000	UNITEDHEALTH GROUP INC CASH DIVIDEND..		12/3/2021	12/3/2021	12/14/2021	0.000000	0.00	981.65	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		913903100	2,365.000	UNIVERSAL HEALTH SERVICES INC CASH DL..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	473.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		918204108	13,406.000	VF CORP CASH DIVIDEND 050%		12/9/2021	12/9/2021	12/20/2021	0.000000	0.00	6,703.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		92276F100	12,475.000	VENTAS INC CASH DIVIDEND 045%		12/31/2021	12/31/2021	1/19/2022	0.000000	0.00	5,613.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		92343V104	25,516.000	VERIZON COMMUNICATIONS INC CASH DIVL..		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	16,330.24	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		92556H206	15,150.000	VIACOMCBS INC CASH DIVIDEND 024%		12/14/2021	12/14/2021	1/3/2022	0.000000	0.00	3,636.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		92556V106	25,009.000	VIATRIS INC CASH DIVIDEND 011%		11/22/2021	11/22/2021	12/16/2021	0.000000	0.00	2,750.99	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		92826C839	1,048.000	VISA INC CASH DIVIDEND 037%		11/10/2021	11/10/2021	12/7/2021	0.000000	0.00	393.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		928563402	2,152.000	VMWARE INC CASH DIVIDEND 740%		11/2/2021	11/2/2021	11/1/2021	0.000000	0.00	58,964.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		929160109	1,825.000	VULCAN MATERIALS CO CASH DIVIDEND ..		11/15/2021	11/15/2021	12/2/2021	0.000000	0.00	675.25	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		92939U106	8,342.000	WEC ENERGY GROUP INC CASH DIVIDEND ..		11/10/2021	11/10/2021	12/1/2021	0.000000	0.00	5,651.71	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		931142103	13,927.000	WALMART INC CASH DIVIDEND 055%		12/9/2021	12/9/2021	1/3/2022	0.000000	0.00	7,659.85	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		931427108	17,775.000	WALGREENS BOOTS ALLIANCE INC CASH DL..		11/12/2021	11/12/2021	12/10/2021	0.000000	0.00	8,487.56	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		949746101	38,507.000	WELLS FARGO & CO CASH DIVIDEND 0..		11/4/2021	11/4/2021	12/1/2021	0.000000	0.00	7,701.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		955306105	2,858.000	WEST PHARMACEUTICAL SERVICES I CASH		11/9/2021	11/9/2021	11/17/2021	0.000000	0.00	514.44	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		959802109	13,191.000	WESTERN UNION CO/THE CASH DIVIDEND ..		12/16/2021	12/16/2021	12/31/2021	0.000000	0.00	3,099.89	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		96145D105	14,980.000	WESTROCK CO CASH DIVIDEND 025%		11/9/2021	11/9/2021	11/23/2021	0.000000	0.00	3,745.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		962166104	5,600.000	WEYERHAEUSER CO CASH DIVIDEND 05..		10/4/2021	10/4/2021	10/19/2021	0.000000	0.00	2,800.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		962166104	5,600.000	WEYERHAEUSER CO CASH DIVIDEND 01..		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	952.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		963320106	2,888.000	WHIRLPOOL CORP CASH DIVIDEND 140%		11/18/2021	11/18/2021	12/15/2021	0.000000	0.00	4,043.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		969457100	8,519.000	WILLIAMS COS INC/THE CASH DIVIDEND ..		12/9/2021	12/9/2021	12/27/2021	0.000000	0.00	3,492.79	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		98389B100	9,668.000	XCEL ENERGY INC CASH DIVIDEND 045%		12/21/2021	12/21/2021	1/20/2022	0.000000	0.00	4,423.11	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		983919101	10,777.000	XILINX INC CASH DIVIDEND 037%		11/5/2021	11/5/2021	11/15/2021	0.000000	0.00	3,987.49	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		98419M100	6,281.000	XYLEM INC/NY CASH DIVIDEND 028%		11/22/2021	11/22/2021	12/21/2021	0.000000	0.00	1,758.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		988498101	1,934.000	YUM! BRANDS INC CASH DIVIDEND 050%		11/24/2021	11/24/2021	12/10/2021	0.000000	0.00	967.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		98956P102	1,335.000	ZIMMER BIOMET HOLDINGS INC CASH DIVID..		12/27/2021	12/27/2021	1/31/2022	0.000000	0.00	320.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		98978V103	1,389.000	ZOETIS INC CASH DIVIDEND 025%		10/28/2021	10/28/2021	12/1/2021	0.000000	0.00	347.25	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G02602103	5,949.000	AMDOCS LTD CASH DIVIDEND 036%		12/30/2021	12/30/2021	1/28/2022	0.000000	0.00	2,141.64	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G1151C101	900.000	ACCENTURE PLC CASH DIVIDEND 097%		10/13/2021	10/13/2021	11/15/2021	0.000000	0.00	873.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G29183103	3,343.000	EATON CORP PLC CASH DIVIDEND 076%		11/10/2021	11/10/2021	11/30/2021	0.000000	0.00	2,540.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G3223R108	1,974.000	EVEREST RE GROUP LTD CASH DIVIDEND ..		11/30/2021	11/30/2021	12/22/2021	0.000000	0.00	3,059.70	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G47567105	4,472.000	IHS MARKIT LTD CASH DIVIDEND 020%		10/28/2021	10/28/2021	11/12/2021	0.000000	0.00	894.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G51502105	7,902.000	JOHNSON CONTROLS INTERNATIONAL CAS..		12/17/2021	12/17/2021	1/14/2022	0.000000	0.00	2,696.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G5494J103	2,401.000	LINDE PLC CASH DIVIDEND 106%		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	2,545.06	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G5960L103	3,790.000	MEDTRONIC PLC CASH DIVIDEND 063%		12/21/2021	12/21/2021	1/14/2022	0.000000	0.00	2,387.70	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G7997R103	10,901.000	SEAGATE TECHNOLOGY HOLDINGS PL CAS..		12/21/2021	12/21/2021	1/5/2022	0.000000	0.00	7,630.70	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G8473T100	2,940.000	STERIS PLC CASH DIVIDEND 043%		11/22/2021	11/22/2021	12/17/2021	0.000000	0.00	1,264.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		G8994E103	3,613.000	TRANE TECHNOLOGIES PLC CASH DIVIDEN..		12/2/2021	12/2/2021	12/31/2021	0.000000	0.00	2,131.67	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		H1467J104	7,371.000	CHUBB LTD CASH DIVIDEND 080%		12/16/2021	12/16/2021	1/7/2022	0.000000	0.00	5,896.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		H2906T109	5,674.000	GARMIN LTD CASH DIVIDEND 067%		12/14/2021	12/14/2021	12/31/2021	0.000000	0.00	3,801.58	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		H84989104	3,480.000	TE CONNECTIVITY LTD CASH DIVIDEND 0..		11/18/2021	11/18/2021	12/3/2021	0.000000	0.00	1,740.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DA		N53745100	6,747.000	LYONDELLBASELL INDUSTRIES NV CASH DL..		11/26/2021	11/26/2021	12/6/2021	0.000000	0.00	7,624.11	0.00
DIVIDENDS					2,394,687.000							1,050,273.58	1,050,273.58	0.00
U.S. DOLLAR					2,394,687.000							1,050,273.58	1,050,273.58	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		001055102	8,171.000	AFLAC INC		12/1/2021	11/16/2021	12/1/2021	0.000000	2,696.43	2,696.43	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		00206R102	20,909.000	AT&T INC		11/1/2021	10/7/2021	11/1/2021	0.000000	10,872.68	10,872.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		002824100	8,942.000	ABBOTT LABORATORIES		11/15/2021	10/14/2021	11/15/2021	0.000000	4,023.90	4,023.90	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		00751Y106	1,664.000	ADVANCE AUTO PARTS INC		10/1/2021	9/16/2021	10/1/2021	0.000000	1,664.00	1,664.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		00846U101	4,802.000	AGILENT TECHNOLOGIES INC		10/27/2021	10/4/2021	10/27/2021	0.000000	931.59	931.59	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		009158106	1,697.000	AIR PRODUCTS AND CHEMICALS INC		11/8/2021	9/30/2021	11/8/2021	0.000000	2,545.50	2,545.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		012653101	2,091.000	ALBEMARLE CORP		10/1/2021	9/16/2021	10/1/2021	0.000000	815.49	815.49	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		015271109	1,858.000	ALEXANDRIA REAL ESTATE EQUITIE		10/15/2021	9/29/2021	10/15/2021	0.000000	2,080.96	2,080.96	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		018802108	8,147.000	ALLIANT ENERGY CORP		11/15/2021	10/29/2021	11/15/2021	0.000000	3,279.17	3,279.17	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		020002101	3,488.000	ALLSTATE CORP/THE		10/1/2021	8/30/2021	10/1/2021	0.000000	2,825.28	2,825.28	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		02005N100	10,783.000	ALLY FINANCIAL INC		11/15/2021	10/29/2021	11/15/2021	0.000000	2,695.75	2,695.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		02209S103	4,890.000	ALTRIA GROUP INC		10/12/2021	9/14/2021	10/12/2021	0.000000	4,401.00	4,401.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		023608102	9,668.000	AMEREN CORP		12/31/2021	12/7/2021	12/31/2021	0.000000	5,317.40	5,317.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		025537101	11,719.000	AMERICAN ELECTRIC POWER CO INC		12/10/2021	11/9/2021	12/10/2021	0.000000	9,140.82	9,140.82	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		026874784	8,359.000	AMERICAN INTERNATIONAL GROUP I		12/30/2021	12/15/2021	12/30/2021	0.000000	2,674.88	2,674.88	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		030420103	3,446.000	AMERICAN WATER WORKS CO INC		12/1/2021	11/9/2021	12/1/2021	0.000000	2,076.22	2,076.22	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		031100100	3,445.000	AMETEK INC		12/24/2021	12/7/2021	12/24/2021	0.000000	689.00	689.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		031162100	1,498.000	AMGEN INC		12/8/2021	11/15/2021	12/8/2021	0.000000	2,636.48	2,636.48	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		032095101	4,176.000	AMPHENOL CORP		10/13/2021	9/20/2021	10/13/2021	0.000000	605.52	605.52	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		032654105	8,754.000	ANALOG DEVICES INC		12/14/2021	12/2/2021	12/14/2021	0.000000	6,040.26	6,040.26	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		035710409	83,165.000	ANNALY CAPITAL MANAGEMENT INC		10/29/2021	9/29/2021	10/29/2021	0.000000	18,296.30	18,296.30	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		036752103	599.000	ANTHEM INC		12/21/2021	12/2/2021	12/21/2021	0.000000	676.87	676.87	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		037833100	6,391.000	APPLE INC		11/12/2021	11/5/2021	11/11/2021	0.000000	1,406.02	1,406.02	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		038222105	3,419.000	APPLIED MATERIALS INC		12/16/2021	11/24/2021	12/16/2021	0.000000	820.56	820.56	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		039483102	13,401.000	ARCHER-DANIELS-MIDLAND CO		12/8/2021	11/16/2021	12/8/2021	0.000000	4,958.37	4,958.37	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		049560105	5,606.000	ATMOS ENERGY CORP		12/13/2021	11/26/2021	12/13/2021	0.000000	3,812.08	3,812.08	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		05722G100	8,724.000	BAKER HUGHES CO		11/12/2021	11/1/2021	11/12/2021	0.000000	1,570.32	1,570.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		060505104	13,839.000	BANK OF AMERICA CORP		12/31/2021	12/2/2021	12/31/2021	0.000000	2,906.19	2,906.19	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		064058100	13,101.000	BANK OF NEW YORK MELLON CORP/T		11/12/2021	10/29/2021	11/12/2021	0.000000	4,454.34	4,454.34	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		071813109	6,715.000	BAXTER INTERNATIONAL INC		10/1/2021	9/2/2021	10/1/2021	0.000000	1,880.20	1,880.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		086516101	5,386.000	BEST BUY CO INC		10/5/2021	9/13/2021	10/5/2021	0.000000	3,770.20	3,770.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		09073M104	1,274.000	BIO-TECHNE CORP		11/26/2021	11/10/2021	11/26/2021	0.000000	407.68	407.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		09247X101	560.000	BLACKROCK INC		12/23/2021	12/6/2021	12/23/2021	0.000000	2,312.80	2,312.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		09260D107	2,467.000	BLACKSTONE INC		11/8/2021	10/29/2021	11/8/2021	0.000000	2,689.03	2,689.03	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		099724106	11,276.000	BORGWARNER INC		12/15/2021	11/30/2021	12/15/2021	0.000000	1,916.92	1,916.92	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		101121101	1,972.000	BOSTON PROPERTIES INC		10/29/2021	9/29/2021	10/29/2021	0.000000	1,932.56	1,932.56	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		110122108	13,851.000	BRISTOL-MYERS SQUIBB CO		11/1/2021	9/30/2021	11/1/2021	0.000000	6,786.99	6,786.99	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		11133T103	4,001.000	BROADRIDGE FINANCIAL SOLUTIONS		10/5/2021	9/14/2021	10/5/2021	0.000000	2,560.64	2,560.64	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		11135F101	490.000	BROADCOM INC		12/31/2021	12/21/2021	12/31/2021	0.000000	2,009.00	2,009.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		115637209	4,641.000	BROWN-FORMAN CORP		10/1/2021	9/2/2021	10/1/2021	0.000000	833.06	833.06	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		115637209	956.000	BROWN-FORMAN CORP		12/28/2021	12/2/2021	12/28/2021	0.000000	180.21	180.21	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		115637209	3,685.000	BROWN-FORMAN CORP		12/28/2021	12/2/2021	12/28/2021	0.000000	694.62	694.62	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		12514G108	2,374.000	CDW CORP/DE		12/10/2021	11/23/2021	12/10/2021	0.000000	1,187.00	1,187.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		12541W209	4,664.000	CH ROBINSON WORLDWIDE INC		10/1/2021	9/2/2021	10/1/2021	0.000000	2,378.64	2,378.64	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		12572Q105	2,858.000	CME GROUP INC		12/28/2021	12/9/2021	12/28/2021	0.000000	2,572.20	2,572.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		125896100	13,885.000	CMS ENERGY CORP		11/30/2021	11/4/2021	11/30/2021	0.000000	6,039.98	6,039.98	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		126408103	25,039.000	CSX CORP		12/15/2021	11/29/2021	12/15/2021	0.000000	2,336.96	2,336.96	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		126650100	5,312.000	CVS HEALTH CORP		11/1/2021	10/21/2021	11/1/2021	0.000000	2,656.00	2,656.00	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		14040H105	4,557.000	CAPITAL ONE FINANCIAL CORP		11/26/2021	11/12/2021	11/26/2021	0.000000	2,734.20	2,734.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		14448C104	7,409.000	CARRIER GLOBAL CORP		11/22/2021	10/28/2021	11/22/2021	0.000000	889.08	889.08	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		149123101	5,615.000	CATERPILLAR INC		11/19/2021	10/22/2021	11/19/2021	0.000000	6,232.65	6,232.65	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		150870103	3,729.000	CELANESE CORP		11/15/2021	10/29/2021	11/15/2021	0.000000	2,535.72	2,535.72	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		156782104	6,908.000	CERNER CORP		10/12/2021	9/24/2021	10/12/2021	0.000000	1,519.76	1,519.76	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		166764100	2,064.000	CHEVRON CORP		12/10/2021	11/17/2021	12/10/2021	0.000000	2,765.76	2,765.76	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		171340102	10,249.000	CHURCH & DWIGHT CO INC		12/1/2021	11/12/2021	12/1/2021	0.000000	2,587.87	2,587.87	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		172062101	160.000	CINCINNATI FINANCIAL CORP		10/15/2021	9/15/2021	10/15/2021	0.000000	100.80	100.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		172062101	9,133.000	CINCINNATI FINANCIAL CORP		10/15/2021	9/15/2021	10/15/2021	0.000000	5,753.79	5,753.79	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		17275R102	10,193.000	CISCO SYSTEMS INC/DELAWARE		10/27/2021	10/4/2021	10/27/2021	0.000000	3,771.41	3,771.41	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		172908105	1,768.000	CINTAS CORP		12/15/2021	11/12/2021	12/15/2021	0.000000	1,679.60	1,679.60	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		172967424	2,799.000	CITIGROUP INC		11/24/2021	10/29/2021	11/24/2021	0.000000	1,427.49	1,427.49	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		174610105	18,189.000	CITIZENS FINANCIAL GROUP INC		11/12/2021	10/28/2021	11/12/2021	0.000000	7,093.71	7,093.71	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		177376100	4,164.000	CITRIX SYSTEMS INC		12/21/2021	12/6/2021	12/21/2021	0.000000	1,540.68	1,540.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		189054109	4,467.000	CLOROX CO/THE		11/10/2021	10/26/2021	11/10/2021	0.000000	5,181.72	5,181.72	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		191216100	6,107.000	COCA-COLA CO/THE		10/1/2021	9/14/2021	10/1/2021	0.000000	2,564.94	2,564.94	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		191216100	6,107.000	COCA-COLA CO/THE		12/15/2021	11/30/2021	12/15/2021	0.000000	2,564.94	2,564.94	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		192446102	11,190.000	COGNIZANT TECHNOLOGY SOLUTIONS		11/30/2021	11/18/2021	11/30/2021	0.000000	2,685.60	2,685.60	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		194162103	3,209.000	COLGATE-PALMOLIVE CO		11/15/2021	10/20/2021	11/15/2021	0.000000	1,444.05	1,444.05	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		20030N101	9,036.000	COMCAST CORP		10/27/2021	10/5/2021	10/27/2021	0.000000	2,259.00	2,259.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		20825C104	6,873.000	CONCOPHILLIPS		12/1/2021	10/27/2021	12/1/2021	0.000000	3,161.58	3,161.58	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		209115104	9,292.000	CONSOLIDATED EDISON INC		12/15/2021	11/16/2021	12/15/2021	0.000000	7,201.30	7,201.30	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		219350105	25,314.000	CORNING INC		12/17/2021	11/10/2021	12/17/2021	0.000000	6,075.36	6,075.36	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		22052L104	18,400.000	CORTEVA INC		12/15/2021	11/10/2021	12/15/2021	0.000000	2,576.00	2,576.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		22160K105	3,132.000	COSTCO WHOLESALE CORP		11/12/2021	10/28/2021	11/12/2021	0.000000	2,474.28	2,474.28	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		231021106	3,161.000	CUMMINS INC		12/2/2021	11/18/2021	12/2/2021	0.000000	4,583.45	4,583.45	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		23331A109	12,837.000	DR HORTON INC		12/15/2021	12/3/2021	12/15/2021	0.000000	2,888.33	2,888.33	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		233331107	2,339.000	DTE ENERGY CO		10/15/2021	9/17/2021	10/15/2021	0.000000	1,929.68	1,929.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		235851102	2,935.000	DANAHER CORP		10/29/2021	9/29/2021	10/29/2021	0.000000	616.35	616.35	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		237194105	1,772.000	DARDEN RESTAURANTS INC		11/1/2021	10/7/2021	11/1/2021	0.000000	1,949.20	1,949.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		244199105	1,248.000	DEERE & CO		11/8/2021	9/29/2021	11/8/2021	0.000000	1,310.40	1,310.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		24906P109	11,253.000	DENTSPLY SIRONA INC		10/8/2021	9/23/2021	10/8/2021	0.000000	1,237.83	1,237.83	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		25278X109	6,039.000	DIAMONDBACK ENERGY INC		11/18/2021	11/8/2021	11/18/2021	0.000000	3,019.50	3,019.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		254709108	3,449.000	DISCOVER FINANCIAL SERVICES		12/9/2021	11/23/2021	12/9/2021	0.000000	1,724.50	1,724.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		256677105	1,747.000	DOLLAR GENERAL CORP		10/19/2021	10/4/2021	10/19/2021	0.000000	733.74	733.74	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		25746U109	12,649.000	DOMINION ENERGY INC		12/20/2021	12/2/2021	12/20/2021	0.000000	7,968.87	7,968.87	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		25754A201	930.000	DOMINO'S PIZZA INC		12/30/2021	12/14/2021	12/30/2021	0.000000	874.20	874.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		260003108	2,698.000	DOVER CORP		12/14/2021	11/29/2021	12/14/2021	0.000000	1,349.00	1,349.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		260557103	11,545.000	DOW INC		12/10/2021	11/29/2021	12/10/2021	0.000000	8,081.50	8,081.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		264411505	7,567.000	DUKE REALTY CORP		11/30/2021	11/15/2021	11/30/2021	0.000000	2,118.76	2,118.76	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		26441C204	11,310.000	DUKE ENERGY CORP		12/16/2021	11/10/2021	12/16/2021	0.000000	11,140.35	11,140.35	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		26614N102	7,428.000	DUPONT DE NEMOURS INC		12/15/2021	11/29/2021	12/15/2021	0.000000	2,228.40	2,228.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		26875P101	6,986.000	EOG RESOURCES INC		10/29/2021	10/14/2021	10/29/2021	0.000000	2,881.73	2,881.73	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		26875P101	6,986.000	EOG RESOURCES INC		12/30/2021	12/14/2021	12/30/2021	0.000000	13,972.00	13,972.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		27432100	4,780.000	EASTMAN CHEMICAL CO		10/1/2021	9/14/2021	10/1/2021	0.000000	3,298.20	3,298.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		278642103	7,423.000	EBAY INC		12/17/2021	11/30/2021	12/17/2021	0.000000	1,336.14	1,336.14	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		278865100	1,028.000	ECOLAB INC		10/15/2021	9/13/2021	10/15/2021	0.000000	493.44	493.44	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		281020107	8,236.000	EDISON INTERNATIONAL		11/1/2021	9/29/2021	10/31/2021	0.000000	5,456.35	5,456.35	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		285512109	6,896.000	ELECTRONIC ARTS INC		12/22/2021	12/7/2021	12/22/2021	0.000000	1,172.32	1,172.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		291011104	6,725.000	EMERSON ELECTRIC CO		12/10/2021	11/10/2021	12/10/2021	0.000000	3,463.38	3,463.38	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		29364G103	8,421.000	ENTERGY CORP		12/1/2021	11/12/2021	12/1/2021	0.000000	8,505.21	8,505.21	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		29444U700	336.000	EQUINIX INC		12/15/2021	11/16/2021	12/15/2021	0.000000	964.32	964.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		29472R108	2,016.000	EQUITY LIFESTYLE PROPERTIES IN		10/8/2021	9/23/2021	10/8/2021	0.000000	730.80	730.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		29476L107	3,690.000	EQUITY RESIDENTIAL		10/8/2021	9/24/2021	10/8/2021	0.000000	2,223.23	2,223.23	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		29717R105	2,320.000	ESSEX PROPERTY TRUST INC		10/15/2021	9/29/2021	10/15/2021	0.000000	4,848.80	4,848.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		30034W106	8,198.000	EVERGY INC		12/20/2021	11/18/2021	12/20/2021	0.000000	4,693.36	4,693.36	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		30040W108	7,729.000	EVERSOURCE ENERGY		12/31/2021	12/16/2021	12/31/2021	0.000000	4,656.72	4,656.72	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		30161N101	11,648.000	EXELON CORP		12/10/2021	11/12/2021	12/10/2021	0.000000	4,455.36	4,455.36	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		302130109	5,302.000	EXPEDITORS INTERNATIONAL OF WA		12/15/2021	11/30/2021	12/15/2021	0.000000	3,075.16	3,075.16	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		30225T102	3,752.000	EXTRA SPACE STORAGE INC		12/31/2021	12/14/2021	12/31/2021	0.000000	4,690.00	4,690.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		30231G102	3,819.000	EXXON MOBIL CORP		12/10/2021	11/10/2021	12/10/2021	0.000000	3,360.72	3,360.72	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		302491303	2,708.000	FMC CORP		10/21/2021	9/29/2021	10/21/2021	0.000000	1,299.84	1,299.84	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		303075105	851.000	FACTSET RESEARCH SYSTEMS INC		12/16/2021	11/29/2021	12/16/2021	0.000000	697.82	697.82	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		311900104	12,098.000	FASTENAL CO		11/23/2021	10/25/2021	11/23/2021	0.000000	3,387.44	3,387.44	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		31428X106	4,332.000	FEDEX CORP		10/1/2021	9/2/2021	10/1/2021	0.000000	3,249.00	3,249.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		31428X106	4,332.000	FEDEX CORP		12/27/2021	12/10/2021	12/27/2021	0.000000	3,249.00	3,249.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		31620R303	8,226.000	FIDELITY NATIONAL FINANCIAL IN		12/31/2021	12/16/2021	12/31/2021	0.000000	3,619.44	3,619.44	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		316773100	12,075.000	FIFTH THIRD BANCORP		10/15/2021	9/29/2021	10/15/2021	0.000000	3,622.50	3,622.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		33616C100	4,706.000	FIRST REPUBLIC BANK/CA		11/12/2021	10/27/2021	11/12/2021	0.000000	1,035.32	1,035.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		337932107	4,132.000	FIRSTENERGY CORP		12/1/2021	11/4/2021	12/1/2021	0.000000	1,611.48	1,611.48	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		345370860	77,593.000	FORD MOTOR CO		12/1/2021	11/18/2021	12/1/2021	0.000000	7,759.30	7,759.30	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		34959J108	4,755.000	FORTIVE CORP		12/30/2021	11/24/2021	12/30/2021	0.000000	332.85	332.85	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		34964C106	3,457.000	FORTUNE BRANDS HOME & SECURITY		12/15/2021	11/24/2021	12/15/2021	0.000000	898.82	898.82	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		35671D857	12,477.000	FREEMORT-MCMORAN INC		11/1/2021	10/14/2021	11/1/2021	0.000000	935.78	935.78	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		363576109	1,442.000	ARTHUR J GALLAGHER & CO		12/17/2021	12/2/2021	12/17/2021	0.000000	692.16	692.16	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		369604301	6,298.000	GENERAL ELEC CO		10/25/2021	9/24/2021	10/25/2021	0.000000	503.84	503.84	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		372460105	4,404.000	GENUINE PARTS CO		10/1/2021	9/2/2021	10/1/2021	0.000000	3,589.26	3,589.26	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		375558103	19,754.000	GILEAD SCIENCES INC		12/30/2021	12/14/2021	12/30/2021	0.000000	14,025.34	14,025.34	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		38141G104	1,281.000	GOLDMAN SACHS GROUP INC/THE		12/30/2021	12/1/2021	12/30/2021	0.000000	2,562.00	2,562.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		384802104	1,651.000	WW GRAINGER INC		12/1/2021	11/5/2021	12/1/2021	0.000000	2,674.62	2,674.62	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		40412C101	1,017.000	HCA HEALTHCARE INC		12/29/2021	12/13/2021	12/29/2021	0.000000	488.16	488.16	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		40434L105	8,782.000	HP INC		10/6/2021	9/7/2021	10/6/2021	0.000000	1,701.95	1,701.95	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		406216101	12,424.000	HALLIBURTON CO		12/22/2021	12/8/2021	12/22/2021	0.000000	559.08	559.08	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		416515104	12,516.000	HARTFORD FINANCIAL SERVICES GR		10/4/2021	8/31/2021	10/4/2021	0.000000	4,380.60	4,380.60	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		42250P103	14,719.000	HEALTHPEAK PROPERTIES INC		11/19/2021	11/5/2021	11/19/2021	0.000000	4,415.70	4,415.70	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		426281101	1,692.000	JACK HENRY & ASSOCIATES INC		12/23/2021	12/2/2021	12/23/2021	0.000000	778.32	778.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		427866108	4,251.000	HERSHEY CO/THE		12/15/2021	11/18/2021	12/15/2021	0.000000	3,830.15	3,830.15	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		42809H107	14,581.000	HESS CORP		12/30/2021	12/14/2021	12/30/2021	0.000000	3,645.25	3,645.25	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		42824C109	42,881.000	HEWLETT PACKARD ENTERPRISE CO		10/6/2021	9/10/2021	10/6/2021	0.000000	5,145.72	5,145.72	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		437076102	735.000	HOME DEPOT INC/THE		12/16/2021	12/1/2021	12/16/2021	0.000000	1,212.75	1,212.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		438516106	2,096.000	HONEYWELL INTERNATIONAL INC		12/3/2021	11/10/2021	12/3/2021	0.000000	2,054.08	2,054.08	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		440452100	9,675.000	HORMEL FOODS CORP		11/15/2021	10/15/2021	11/15/2021	0.000000	2,370.38	2,370.38	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		440452100	6,426.000	HORMEL FOODS CORP		11/15/2021	10/15/2021	11/15/2021	0.000000	1,574.37	1,574.37	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		444859102	475.000	HUMANA INC		10/29/2021	9/29/2021	10/29/2021	0.000000	332.50	332.50	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		445658107	3,429.000	JB HUNT TRANSPORT SERVICES INC		11/19/2021	11/4/2021	11/19/2021	0.000000	1,028.70	1,028.70	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		446150104	54,306.000	HUNTINGTON BANCSHARES INC/OH		10/1/2021	9/16/2021	10/1/2021	0.000000	8,145.90	8,145.90	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		446150104	5,629.000	HUNTINGTON BANCSHARES INC/OH		10/1/2021	9/16/2021	10/1/2021	0.000000	844.35	844.35	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		45167R104	2,442.000	IDEX CORP		10/29/2021	10/14/2021	10/29/2021	0.000000	1,318.68	1,318.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		452308109	2,152.000	ILLINOIS TOOL WORKS INC		10/14/2021	9/29/2021	10/14/2021	0.000000	2,625.44	2,625.44	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		45687V106	8,940.000	INGERSOLL RAND INC		12/17/2021	11/9/2021	12/17/2021	0.000000	178.80	178.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		458140100	12,409.000	INTEL CORP		12/1/2021	11/4/2021	12/1/2021	0.000000	4,312.13	4,312.13	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		460146103	6,412.000	INTERNATIONAL PAPER CO		12/15/2021	11/12/2021	12/15/2021	0.000000	2,965.55	2,965.55	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		460146103	15,094.000	INTERNATIONAL PAPER CO		12/15/2021	11/12/2021	12/15/2021	0.000000	6,980.98	6,980.98	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		461202103	560.000	INTUIT INC		10/18/2021	10/7/2021	10/18/2021	0.000000	380.80	380.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		46187W107	9,030.000	INVITATION HOMES INC		11/24/2021	11/8/2021	11/24/2021	0.000000	1,535.10	1,535.10	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		46625H100	9,431.000	JPMORGAN CHASE & CO		11/1/2021	10/5/2021	10/31/2021	0.000000	9,431.00	9,431.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		469814107	5,085.000	JACOBS ENGINEERING GROUP INC		10/29/2021	10/14/2021	10/29/2021	0.000000	1,067.85	1,067.85	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		478160104	3,530.000	JOHNSON & JOHNSON		12/7/2021	11/22/2021	12/7/2021	0.000000	3,741.80	3,741.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		482480100	1,420.000	KLA CORP		12/1/2021	11/12/2021	12/1/2021	0.000000	1,491.00	1,491.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		48251W104	12,514.000	KKR & CO INC		11/30/2021	11/12/2021	11/30/2021	0.000000	1,814.53	1,814.53	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		485170302	3,548.000	KANSAS CITY SOUTHERN		10/6/2021	9/10/2021	10/6/2021	0.000000	1,915.92	1,915.92	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		487836108	10,953.000	KELLOGG CO		12/15/2021	11/30/2021	12/15/2021	0.000000	6,352.74	6,352.74	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		49271V100	14,764.000	KEURIG DR PEPPER INC		10/15/2021	9/30/2021	10/15/2021	0.000000	2,768.25	2,768.25	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		493267108	32,947.000	KEYCORP		12/15/2021	11/29/2021	12/15/2021	0.000000	6,424.67	6,424.67	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		494368103	2,872.000	KIMBERLY-CLARK CORP		10/4/2021	9/9/2021	10/4/2021	0.000000	3,274.08	3,274.08	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		49456B101	26,991.000	KINDER MORGAN INC		11/15/2021	10/29/2021	11/15/2021	0.000000	7,287.57	7,287.57	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		500754106	23,944.000	KRAFT HEINZ CO/THE		12/17/2021	11/24/2021	12/17/2021	0.000000	9,577.60	9,577.60	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		501044101	16,711.000	KROGER CO/THE		12/1/2021	11/12/2021	12/1/2021	0.000000	3,509.31	3,509.31	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		501889208	14,161.000	LKQ CORP		12/2/2021	11/9/2021	12/2/2021	0.000000	3,540.25	3,540.25	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		512807108	696.000	LAM RESEARCH CORP		10/13/2021	9/27/2021	10/13/2021	0.000000	1,044.00	1,044.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		518439104	2,026.000	ESTEE LAUDER COS INC/THE		12/15/2021	11/29/2021	12/15/2021	0.000000	1,215.60	1,215.60	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		521865204	3,379.000	LEAR CORP		12/29/2021	12/9/2021	12/29/2021	0.000000	2,601.83	2,601.83	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		526057104	11,420.000	LENNAR CORP		10/28/2021	10/13/2021	10/28/2021	0.000000	2,855.00	2,855.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		532457108	2,132.000	ELI LILLY & CO		12/10/2021	11/12/2021	12/10/2021	0.000000	1,812.20	1,812.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		534187109	3,094.000	LINCOLN NATIONAL CORP		11/1/2021	10/7/2021	11/1/2021	0.000000	1,299.48	1,299.48	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		540424108	12,056.000	LOEWS CORP		12/7/2021	11/23/2021	12/7/2021	0.000000	753.50	753.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		548661107	1,140.000	LOWE'S COS INC		11/3/2021	10/19/2021	11/3/2021	0.000000	912.00	912.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		550241103	17,818.000	LUMEN TECHNOLOGIES INC		12/10/2021	11/26/2021	12/10/2021	0.000000	4,454.50	4,454.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		550241103	17,706.000	LUMEN TECHNOLOGIES INC		12/10/2021	11/26/2021	12/10/2021	0.000000	4,426.50	4,426.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		55261F104	6,042.000	M&T BANK CORP		12/31/2021	11/29/2021	12/31/2021	0.000000	7,250.40	7,250.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		552953101	15,704.000	MGM RESORTS INTERNATIONAL		12/15/2021	12/9/2021	12/15/2021	0.000000	39.26	39.26	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		55354G100	1,556.000	MSCI INC		11/30/2021	11/10/2021	11/30/2021	0.000000	1,618.24	1,618.24	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		56585A102	6,581.000	MARATHON PETROLEUM CORP		12/10/2021	11/16/2021	12/10/2021	0.000000	3,816.98	3,816.98	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		57060D108	438.000	MARKETAXESS HOLDINGS INC		11/17/2021	11/2/2021	11/17/2021	0.000000	289.08	289.08	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		571748102	1,781.000	MARSH & MCLENNAN COS INC		11/15/2021	10/7/2021	11/15/2021	0.000000	952.84	952.84	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		573284106	1,173.000	MARTIN MARIETTA MATERIALS INC		12/31/2021	11/30/2021	12/31/2021	0.000000	715.53	715.53	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		573874104	9,011.000	MARVELL TECHNOLOGY INC		10/27/2021	10/7/2021	10/27/2021	0.000000	540.66	540.66	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		574599106	5,288.000	MASCO CORP		11/29/2021	11/10/2021	11/29/2021	0.000000	1,242.68	1,242.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		57636Q104	630.000	MASTERCARD INC		11/9/2021	10/7/2021	11/9/2021	0.000000	277.20	277.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		579780206	5,258.000	MCCORMICK & CO INC/MD		10/26/2021	10/8/2021	10/26/2021	0.000000	1,787.72	1,787.72	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		58933Y105	15,052.000	MERCK & CO INC		10/7/2021	9/14/2021	10/7/2021	0.000000	9,783.80	9,783.80	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		59156R108	6,937.000	METLIFE INC		12/14/2021	11/8/2021	12/14/2021	0.000000	3,329.76	3,329.76	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		594918104	3,087.000	MICROSOFT CORP		12/9/2021	11/17/2021	12/9/2021	0.000000	1,913.94	1,913.94	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		595112103	7,399.000	MICRON TECHNOLOGY INC		10/18/2021	9/30/2021	10/18/2021	0.000000	739.90	739.90	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		59522J103	2,421.000	MID-AMERICA APARTMENT COMMUNIT		10/29/2021	10/14/2021	10/29/2021	0.000000	2,481.53	2,481.53	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		60871R209	8,529.000	MOLSON COORS BEVERAGE CO		12/15/2021	12/2/2021	12/15/2021	0.000000	2,899.86	2,899.86	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		60871R209	1,374.000	MOLSON COORS BEVERAGE CO		12/15/2021	12/2/2021	12/15/2021	0.000000	467.16	467.16	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		609207105	8,095.000	MONDELEZ INTERNATIONAL INC		10/14/2021	9/29/2021	10/14/2021	0.000000	2,833.25	2,833.25	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		617446448	5,238.000	MORGAN STANLEY		11/15/2021	10/28/2021	11/15/2021	0.000000	3,666.60	3,666.60	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		620076307	1,809.000	MOTOROLA SOLUTIONS INC		10/15/2021	9/14/2021	10/15/2021	0.000000	1,284.39	1,284.39	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		631103108	2,281.000	NASDAQ INC		12/17/2021	12/2/2021	12/17/2021	0.000000	1,231.74	1,231.74	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		64110D104	12,301.000	NETAPP INC		10/27/2021	10/7/2021	10/27/2021	0.000000	6,150.50	6,150.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		65339F101	11,579.000	NEXTERA ENERGY INC		12/15/2021	11/24/2021	12/15/2021	0.000000	4,457.92	4,457.92	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		654106103	3,527.000	NIKE INC		10/1/2021	8/27/2021	10/1/2021	0.000000	969.93	969.93	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		654106103	3,527.000	NIKE INC		12/28/2021	12/3/2021	12/28/2021	0.000000	1,075.74	1,075.74	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		655844108	2,709.000	NORFOLK SOUTHERN CORP		11/19/2021	11/4/2021	11/19/2021	0.000000	2,952.81	2,952.81	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		665859104	5,975.000	NORTHERN TRUST CORP		10/1/2021	9/9/2021	10/1/2021	0.000000	4,182.50	4,182.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		668771108	14,784.000	NORTONLIFELOCK INC		12/15/2021	11/19/2021	12/15/2021	0.000000	1,848.00	1,848.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		670346105	10,709.000	NUCOR CORP		11/10/2021	9/29/2021	11/10/2021	0.000000	4,337.15	4,337.15	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		670346105	333.000	NUCOR CORP		11/10/2021	9/29/2021	11/10/2021	0.000000	134.87	134.87	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		67066G104	1,660.000	NVIDIA CORP		12/23/2021	12/1/2021	12/23/2021	0.000000	66.40	66.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		674599105	12,137.000	OCCIDENTAL PETROLEUM CORP		10/15/2021	9/9/2021	10/15/2021	0.000000	121.37	121.37	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		679580100	3,849.000	OLD DOMINION FREIGHT LINE INC		12/15/2021	11/30/2021	12/15/2021	0.000000	769.80	769.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		682680103	5,926.000	ONEOK INC		11/15/2021	10/29/2021	11/15/2021	0.000000	5,540.81	5,540.81	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		68389X105	8,779.000	ORACLE CORP		10/26/2021	10/8/2021	10/26/2021	0.000000	2,809.28	2,809.28	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		68902V107	5,905.000	OTIS WORLDWIDE CORP		12/10/2021	11/18/2021	12/10/2021	0.000000	1,417.20	1,417.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		693475105	4,983.000	PNC FINANCIAL SERVICES GROUP I		11/5/2021	10/14/2021	11/5/2021	0.000000	6,228.75	6,228.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		693506107	3,388.000	PPG INDUSTRIES INC		12/10/2021	11/8/2021	12/10/2021	0.000000	1,998.92	1,998.92	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		69351T106	6,902.000	PPL CORP		10/1/2021	9/9/2021	10/1/2021	0.000000	2,864.33	2,864.33	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		693718108	5,676.000	PACCAR INC		12/7/2021	11/15/2021	12/7/2021	0.000000	1,929.84	1,929.84	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		695156109	5,488.000	PACKAGING CORP OF AMERICA		10/15/2021	9/14/2021	10/15/2021	0.000000	5,488.00	5,488.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		704326107	2,312.000	PAYCHEX INC		11/29/2021	10/29/2021	11/29/2021	0.000000	1,525.92	1,525.92	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		714046109	4,040.000	PERKINELMER INC		11/12/2021	10/21/2021	11/12/2021	0.000000	282.80	282.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		717081103	15,903.000	PFIZER INC		12/6/2021	11/4/2021	12/6/2021	0.000000	6,202.17	6,202.17	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		718172109	2,438.000	PHILIP MORRIS INTERNATIONAL IN		10/14/2021	9/28/2021	10/14/2021	0.000000	2,895.13	2,895.13	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		718172109	2,438.000	PHILIP MORRIS INTERNATIONAL IN		10/14/2021	9/28/2021	10/14/2021	0.000000	152.38	152.38	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		718546104	3,030.000	PHILLIPS 66		12/1/2021	11/16/2021	12/1/2021	0.000000	2,787.60	2,787.60	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		723787107	9,410.000	PIONEER NATURAL RESOURCES CO		10/14/2021	9/29/2021	10/14/2021	0.000000	5,269.60	5,269.60	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		723787107	9,410.000	PIONEER NATURAL RESOURCES CO		12/14/2021	11/29/2021	12/14/2021	0.000000	28,418.20	28,418.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		74144T108	3,312.000	T ROWE PRICE GROUP INC		12/30/2021	12/15/2021	12/30/2021	0.000000	3,576.96	3,576.96	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		74251V102	5,642.000	PRINCIPAL FINANCIAL GROUP INC		12/21/2021	11/30/2021	12/21/2021	0.000000	3,610.88	3,610.88	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		742718109	2,785.000	PROCTER & GAMBLE CO/THE		11/15/2021	10/21/2021	11/15/2021	0.000000	2,422.39	2,422.39	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		743315103	2,453.000	PROGRESSIVE CORP/THE		10/15/2021	10/6/2021	10/15/2021	0.000000	245.30	245.30	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		743315103	2,453.000	PROGRESSIVE CORP/THE		12/29/2021	12/17/2021	12/29/2021	0.000000	3,679.50	3,679.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		74340W103	1,948.000	PROLOGIS INC		12/31/2021	12/13/2021	12/31/2021	0.000000	1,227.24	1,227.24	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		744320102	4,175.000	PUBLIC SERVICE FINANCIAL INC		12/16/2021	11/22/2021	12/16/2021	0.000000	4,801.25	4,801.25	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		744573106	7,291.000	PUBLIC SERVICE ENTERPRISE GROU		12/31/2021	12/8/2021	12/31/2021	0.000000	3,718.41	3,718.41	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		74460D109	3,582.000	PUBLIC STORAGE		12/30/2021	12/14/2021	12/30/2021	0.000000	7,164.00	7,164.00	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		747525103	7,003.000	QUALCOMM INC		12/16/2021	12/1/2021	12/16/2021	0.000000	4,762.04	4,762.04	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		74834L100	1,574.000	QUEST DIAGNOSTICS INC		10/20/2021	10/4/2021	10/20/2021	0.000000	975.88	975.88	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		754730109	11,032.000	RAYMOND JAMES FINANCIAL INC		10/15/2021	9/30/2021	10/15/2021	0.000000	2,868.32	2,868.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		756109104	10,781.000	REALTY INCOME CORP		10/15/2021	9/30/2021	10/15/2021	0.000000	2,544.32	2,544.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		756109104	10,781.000	REALTY INCOME CORP		11/15/2021	11/1/2021	11/15/2021	0.000000	2,544.32	2,544.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		756109104	10,781.000	REALTY INCOME CORP		12/15/2021	11/30/2021	12/15/2021	0.000000	2,652.13	2,652.13	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		7591EP100	43,186.000	REGIONS FINANCIAL CORP		10/1/2021	9/2/2021	10/1/2021	0.000000	7,341.62	7,341.62	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		760759100	2,740.000	REPUBLIC SERVICES INC		10/15/2021	9/30/2021	10/15/2021	0.000000	1,260.40	1,260.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		761152107	1,018.000	RESMED INC		12/16/2021	11/8/2021	12/16/2021	0.000000	427.56	427.56	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		773903109	682.000	ROCKWELL AUTOMATION INC		12/10/2021	11/12/2021	12/10/2021	0.000000	763.84	763.84	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		78409V104	629.000	S&P GLOBAL INC		12/10/2021	11/24/2021	12/10/2021	0.000000	484.33	484.33	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		808513105	12,752.000	CHARLES SCHWAB CORP/THE		11/26/2021	11/10/2021	11/26/2021	0.000000	2,295.36	2,295.36	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		824348106	1,743.000	SHERWIN-WILLIAMS CO/THE		12/3/2021	11/18/2021	12/3/2021	0.000000	958.65	958.65	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		83088M102	3,838.000	SKYWORKS SOLUTIONS INC		12/14/2021	11/22/2021	12/14/2021	0.000000	2,149.28	2,149.28	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		832696405	6,026.000	J M SMUCKER CO/THE		12/1/2021	11/10/2021	12/1/2021	0.000000	5,965.74	5,965.74	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		832696405	157.000	J M SMUCKER CO/THE		12/1/2021	11/10/2021	12/1/2021	0.000000	155.43	155.43	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		833034101	3,184.000	SNAP-ON INC		12/10/2021	11/18/2021	12/10/2021	0.000000	4,521.28	4,521.28	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		842587107	14,132.000	SOUTHERN CO/THE		12/6/2021	11/12/2021	12/6/2021	0.000000	9,327.12	9,327.12	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		857477103	4,675.000	STATE STREET CORP		10/12/2021	9/30/2021	10/12/2021	0.000000	2,664.75	2,664.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		863667101	1,845.000	STRYKER CORP		10/29/2021	9/29/2021	10/29/2021	0.000000	1,162.35	1,162.35	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		866674104	1,303.000	SUN COMMUNITIES INC		10/15/2021	9/29/2021	10/15/2021	0.000000	1,081.49	1,081.49	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		87165B103	24,844.000	SYNCHRONY FINANCIAL		11/12/2021	10/29/2021	11/12/2021	0.000000	5,465.68	5,465.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		871829107	6,765.000	SYSCO CORP		10/22/2021	9/30/2021	10/22/2021	0.000000	3,179.55	3,179.55	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		872540109	3,123.000	TJX COS INC/THE		12/2/2021	11/8/2021	12/2/2021	0.000000	811.98	811.98	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		87612E106	7,760.000	TARGET CORP		12/10/2021	11/16/2021	12/10/2021	0.000000	6,984.00	6,984.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		879369106	386.000	TELEFLEX INC		12/15/2021	11/12/2021	12/15/2021	0.000000	131.24	131.24	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		880770102	4,614.000	TERADYNE INC		12/17/2021	11/23/2021	12/17/2021	0.000000	461.40	461.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		882508104	3,241.000	TEXAS INSTRUMENTS INC		11/15/2021	10/29/2021	11/15/2021	0.000000	3,727.15	3,727.15	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		883203101	8,647.000	TEXTRON INC		10/1/2021	9/9/2021	10/1/2021	0.000000	172.94	172.94	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		883556102	1,718.000	THERMO FISHER SCIENTIFIC INC		10/15/2021	9/14/2021	10/15/2021	0.000000	446.68	446.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		88579Y101	2,834.000	3M CO		12/13/2021	11/18/2021	12/12/2021	0.000000	4,194.32	4,194.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		892356106	6,638.000	TRACTOR SUPPLY CO		12/8/2021	11/19/2021	12/8/2021	0.000000	3,451.76	3,451.76	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		89417E109	4,426.000	TRAVELERS COS INC/THE		12/31/2021	12/9/2021	12/31/2021	0.000000	3,894.88	3,894.88	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		902494103	10,546.000	TYSON FOODS INC		12/15/2021	11/30/2021	12/15/2021	0.000000	4,851.16	4,851.16	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		902973304	34,041.000	US BANCORP		10/15/2021	9/29/2021	10/15/2021	0.000000	15,658.86	15,658.86	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		907818108	1,072.000	UNION PACIFIC CORP		12/30/2021	12/17/2021	12/30/2021	0.000000	1,264.96	1,264.96	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		91324P102	677.000	UNITEDHEALTH GROUP INC		12/14/2021	12/3/2021	12/14/2021	0.000000	981.65	981.65	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		913903100	2,365.000	UNIVERSAL HEALTH SERVICES INC		12/15/2021	11/30/2021	12/15/2021	0.000000	473.00	473.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		918204108	13,406.000	VF CORP		12/20/2021	12/9/2021	12/20/2021	0.000000	6,703.00	6,703.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		92276F100	12,475.000	VENTAS INC		10/14/2021	9/30/2021	10/14/2021	0.000000	5,613.75	5,613.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		92343V104	25,516.000	VERIZON COMMUNICATIONS INC		11/1/2021	10/7/2021	11/1/2021	0.000000	16,330.24	16,330.24	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		92556H206	15,150.000	VIACOMCBS INC		10/1/2021	9/14/2021	10/1/2021	0.000000	3,636.00	3,636.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		92556V106	25,009.000	VIATRIS INC		12/16/2021	11/22/2021	12/16/2021	0.000000	2,750.99	2,750.99	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		92826C839	1,048.000	VISA INC		12/7/2021	11/10/2021	12/7/2021	0.000000	393.00	393.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		928563402	2,152.000	VMWARE INC		11/1/2021	11/2/2021	11/1/2021	0.000000	58,964.80	58,964.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DVC		928563402	-2,152.000	VMWARE INC		11/1/2021	11/2/2021	11/1/2021	0.000000	-58,964.80	-58,964.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		928563402	2,152.000	VMWARE INC		11/1/2021	11/2/2021	11/1/2021	0.000000	58,964.80	58,964.80	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		929160109	1,825.000	VULCAN MATERIALS CO		12/2/2021	11/15/2021	12/2/2021	0.000000	675.25	675.25	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		92399U106	8,342.000	WEC ENERGY GROUP INC		12/1/2021	11/10/2021	12/1/2021	0.000000	5,651.71	5,651.71	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		931427108	17,775.000	WALGREENS BOOTS ALLIANCE INC		12/10/2021	11/12/2021	12/10/2021	0.000000	8,487.56	8,487.56	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		949746101	38,507.000	WELLS FARGO & CO		12/1/2021	11/4/2021	12/1/2021	0.000000	7,701.40	7,701.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		955306105	2,858.000	WEST PHARMACEUTICAL SERVICES I		11/17/2021	11/9/2021	11/17/2021	0.000000	514.44	514.44	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		959802109	13,191.000	WESTERN UNION CO/THE		12/31/2021	12/16/2021	12/31/2021	0.000000	3,099.89	3,099.89	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		96145D105	14,980.000	WESTROCK CO		11/23/2021	11/9/2021	11/23/2021	0.000000	3,745.00	3,745.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		962166104	5,600.000	WEYERHAEUSER CO		10/19/2021	10/4/2021	10/19/2021	0.000000	2,800.00	2,800.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		962166104	5,600.000	WEYERHAEUSER CO		12/17/2021	12/2/2021	12/17/2021	0.000000	952.00	952.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		963320106	2,888.000	WHIRLPOOL CORP		12/15/2021	11/18/2021	12/15/2021	0.000000	4,043.20	4,043.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		969457100	8,519.000	WILLIAMS COS INC/THE		12/27/2021	12/9/2021	12/27/2021	0.000000	3,492.79	3,492.79	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		98389B100	9,668.000	XCEL ENERGY INC		10/20/2021	9/14/2021	10/20/2021	0.000000	4,423.11	4,423.11	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		983919101	10,777.000	XILINX INC		11/15/2021	11/5/2021	11/15/2021	0.000000	3,987.49	3,987.49	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		98419M100	6,281.000	XYLEM INC/NY		12/21/2021	11/22/2021	12/21/2021	0.000000	1,758.68	1,758.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		988498101	1,934.000	YUM! BRANDS INC		12/10/2021	11/24/2021	12/10/2021	0.000000	967.00	967.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		98956P102	1,335.000	ZIMMER BIOMET HOLDINGS INC		10/29/2021	9/29/2021	10/29/2021	0.000000	320.40	320.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		98978V103	1,389.000	ZOETIS INC		12/1/2021	10/28/2021	12/1/2021	0.000000	347.25	347.25	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G02602103	5,949.000	AMDOCS LTD		10/29/2021	9/29/2021	10/29/2021	0.000000	2,141.64	2,141.64	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G1151C101	900.000	ACCENTURE PLC		11/15/2021	10/13/2021	11/15/2021	0.000000	873.00	873.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G29183103	3,343.000	EATON CORP PLC		12/1/2021	11/10/2021	11/30/2021	0.000000	2,540.68	2,540.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G3223R108	1,974.000	EVEREST RE GROUP LTD		12/22/2021	11/30/2021	12/22/2021	0.000000	3,059.70	3,059.70	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G47567105	4,472.000	IHS MARKIT LTD		11/12/2021	10/28/2021	11/12/2021	0.000000	894.40	894.40	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G51502105	7,902.000	JOHNSON CONTROLS INTERNATIONAL		10/15/2021	9/24/2021	10/15/2021	0.000000	2,133.54	2,133.54	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G5494J103	2,401.000	LINDE PLC		12/17/2021	12/2/2021	12/17/2021	0.000000	2,545.06	2,545.06	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G5960L103	3,790.000	MEDTRONIC PLC		10/15/2021	9/23/2021	10/15/2021	0.000000	2,387.70	2,387.70	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G7997R103	10,901.000	SEAGATE TECHNOLOGY HOLDINGS PL		10/6/2021	9/21/2021	10/6/2021	0.000000	7,303.67	7,303.67	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G8473T100	2,940.000	STERIS INC		12/17/2021	11/22/2021	12/17/2021	0.000000	1,264.20	1,264.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		G8994E103	3,613.000	TRANE TECHNOLOGIES PLC		12/31/2021	12/2/2021	12/31/2021	0.000000	2,131.67	2,131.67	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		H1467J104	7,371.000	CHUBB LTD		10/8/2021	9/16/2021	10/8/2021	0.000000	5,896.80	5,896.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		H2906T109	5,674.000	GARMIN LTD		12/31/2021	12/14/2021	12/31/2021	0.000000	3,801.58	3,801.58	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		H84989104	3,480.000	TE CONNECTIVITY LTD		12/3/2021	11/18/2021	12/3/2021	0.000000	1,740.00	1,740.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	DV		N53745100	6,747.000	LYONDELLBASELL INDUSTRIES NV		12/6/2021	11/26/2021	12/6/2021	0.000000	7,624.11	7,624.11	0.00
INTEREST					0.000							11.22	11.22	0.00
U.S. DOLLAR					0.000							11.22	11.22	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/4/2021	10/4/2021	10/1/2021	0.000000	3.60	3.60	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/2/2021	11/2/2021	11/1/2021	0.000000	3.83	3.83	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/2/2021	12/2/2021	12/1/2021	0.000000	3.75	3.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	DR INTEREST-ACCOUNT 9565968400		11/1/2021	10/29/2021	10/29/2021	0.000000	-7.28	-7.28	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	OD CHR9 WRITE-OFF		10/29/2021	10/29/2021	10/29/2021	0.000000	7.03	7.03	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CR INTEREST-ACCOUNT 9565968400		12/1/2021	11/30/2021	11/30/2021	0.000000	0.29	0.29	0.00
INTEREST ACCRUAL					0.000							0.00	-0.03	0.00
U.S. DOLLAR					0.000							0.00	-0.03	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		9/30/2021	9/30/2021	10/1/2021	0.000000	0.00	-0.02	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/31/2021	10/31/2021	11/1/2021	0.000000	0.00	0.02	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/30/2021	11/30/2021	12/1/2021	0.000000	0.00	-0.03	0.00
MANUAL JOURNAL ENTRIES					0.000							0.00	0.00	0.00
U.S. DOLLAR					0.000							0.00	0.00	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE SEPTEMBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	1,117.03	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE OCTOBER 2021 GL ACCT.(71..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-3,512.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC.		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	3,512.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE NOVEMBER 2021 GL ACCT.(..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-130.14	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(71042C)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-3,512.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC.		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	3,512.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-130.14	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(71042C)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	130.14	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	130.14	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE DECEMBER 2021 GL ACCT.(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-94.10	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE SEPTEMBER 2021 GL..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	560.49	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE OCTOBER 2021 GL ACCT.(..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-882.47	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	882.47	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE NOVEMBER 2021 GL ACCT..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-312.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(220390)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-882.47	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	882.47	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-312.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(220390)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	312.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	312.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE DECEMBER 2021 GL ACCT..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-332.83	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE SEPTEMBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-1,117.03	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE OCTOBER 2021 GL ACCT.(22..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	3,512.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC.		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-3,512.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE NOVEMBER 2021 GL ACCT.(..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	130.14	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(220391)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	3,512.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC.		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-3,512.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	130.14	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(220391)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-130.14	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-130.14	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE DECEMBER 2021 GL ACCT.(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	94.10	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN SEPTEMBER 2021..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-2,621.65	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN OCTOBER 2021 GL AC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	533.15	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-533.15	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN NOVEMBER 2021 GL A..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	1,952.99	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(120350)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	533.15	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-533.15	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	1,952.99	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(120350)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-1,952.99	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-1,952.99	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN DECEMBER 2021 GL A..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	2,126.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE SEPTEMBER 2021 GL..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-560.49	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE OCTOBER 2021 GL ACCT.(..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	882.47	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-882.47	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE NOVEMBER 2021 GL ACCT..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	312.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(710480)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	882.47	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-882.47	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	312.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(710480)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-312.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-312.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE DECEMBER 2021 GL ACCT..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	332.83	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN SEPTEMBER 2021..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	2,621.65	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN OCTOBER 2021 GL AC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-533.15	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	533.15	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN NOVEMBER 2021 GL A..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-1,952.99	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(625050)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-533.15	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	533.15	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-1,952.99	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(625050)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	1,952.99	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	1,952.99	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN DECEMBER 2021 GL A..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-2,126.32	0.00
MISCELLANEOUS ACTIVITY					-1.825							67.46	186.00	67.46
U.S. DOLLAR					-1.825							67.46	186.00	67.46
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		24703L202	0.000	Cash in Lieu of Fractional Sha DELL TECHNOL..		11/16/2021	11/16/2021		0.000000	80.12	80.12	80.12
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		460146103	0.000	Cash in Lieu of Fractional Sha INTERNATIONAL..		11/3/2021	11/3/2021		0.000000	25.31	25.31	25.31
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		460146103	0.000	Cash in Lieu of Fractional Sha INTERNATIONAL..		11/3/2021	11/3/2021		0.000000	5.06	5.06	5.06
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		485170302	0.000	Cash in Lieu of Fractional Sha KANSAS CITY S..		12/22/2021	12/22/2021		0.000000	29.64	29.64	29.64
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SW		68629Y103	-0.100	RV: FRACADJ:RAF-ERU-IAS-6304560		11/15/2021	11/15/2021	11/15/2021	0.000000	-2.22	0.00	-2.22
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		754730109	0.000	Cash in Lieu of Fractional Sha RAYMOND JAME..		10/1/2021	10/1/2021		0.000000	43.62	43.62	43.62
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		756109104	0.000	Cash in Lieu of Fractional Sha REALTY INCOME..		12/1/2021	11/30/2021		0.000000	2.25	2.25	2.25
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SW		871332102	-1.090	GAIN LOSS SYLVAMO CORP		12/1/2021	12/1/2021	12/1/2021	0.000000	-28.14	0.00	-28.14
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	SW		928563402	-0.635	RV: FRACADJ:RAF-ERU-IAS-6251041		11/2/2021	11/2/2021	11/2/2021	0.000000	-88.18	0.00	-88.18
PURCHASES					1,199,665.990							1,199,665.99	-1,199,665.99	0.00
U.S. DOLLAR					1,199,665.990							1,199,665.99	-1,199,665.99	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	51,299.260	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/1/2021	10/1/2021	10/1/2021	1.000000	51,299.26	-51,299.26	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	6,330.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/5/2021	10/5/2021	10/5/2021	1.000000	6,330.84	-6,330.84	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	16,067.260	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/6/2021	10/6/2021	10/6/2021	1.000000	16,067.26	-16,067.26	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	9,783.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/7/2021	10/7/2021	10/7/2021	1.000000	9,783.80	-9,783.80	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	10,088.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/8/2021	10/8/2021	10/8/2021	1.000000	10,088.66	-10,088.66	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	1,649.520	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/13/2021	10/13/2021	10/13/2021	1.000000	1,649.52	-1,649.52	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	22,284.670	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/14/2021	10/14/2021	10/14/2021	1.000000	22,284.67	-22,284.67	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	49,702.230	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/15/2021	10/15/2021	10/15/2021	1.000000	49,702.23	-49,702.23	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	5,641.940	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/18/2021	10/18/2021	10/18/2021	1.000000	5,641.94	-5,641.94	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	5,398.990	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/20/2021	10/20/2021	10/20/2021	1.000000	5,398.99	-5,398.99	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	1,299.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/21/2021	10/21/2021	10/21/2021	1.000000	1,299.84	-1,299.84	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	5,062.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/22/2021	10/22/2021	10/22/2021	1.000000	5,062.49	-5,062.49	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	4,597.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/26/2021	10/26/2021	10/26/2021	1.000000	4,597.00	-4,597.00	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	13,653.160	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/27/2021	10/27/2021	10/27/2021	1.000000	13,653.16	-13,653.16	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	2,855.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/28/2021	10/28/2021	10/28/2021	1.000000	2,855.00	-2,855.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	32,544.610	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/29/2021	10/29/2021	10/29/2021	1.000000	32,544.61	-32,544.61	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	1,556.830	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/1/2021	11/1/2021	11/1/2021	1.000000	1,556.83	-1,556.83	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	58,968.630	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/2/2021	11/2/2021	11/2/2021	1.000000	58,968.63	-58,968.63	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	942.370	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/3/2021	11/3/2021	11/3/2021	1.000000	942.37	-942.37	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	6,228.750	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/5/2021	11/5/2021	11/5/2021	1.000000	6,228.75	-6,228.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	277.200	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/9/2021	11/9/2021	11/9/2021	1.000000	277.20	-277.20	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	9,653.740	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/10/2021	11/10/2021	11/10/2021	1.000000	9,653.74	-9,653.74	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	24,683.900	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/12/2021	11/12/2021	11/12/2021	1.000000	24,683.90	-24,683.90	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	6,899.770	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/15/2021	11/15/2021	11/15/2021	1.000000	6,899.77	-6,899.77	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	873.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/16/2021	11/16/2021	11/16/2021	1.000000	873.00	-873.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	883.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/17/2021	11/17/2021	11/17/2021	1.000000	883.64	-883.64	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	3,019.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/18/2021	11/18/2021	11/18/2021	1.000000	3,019.50	-3,019.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	14,629.860	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/19/2021	11/19/2021	11/19/2021	1.000000	14,629.86	-14,629.86	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	7,132.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/23/2021	11/23/2021	11/23/2021	1.000000	7,132.44	-7,132.44	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	2,962.590	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/24/2021	11/24/2021	11/24/2021	1.000000	2,962.59	-2,962.59	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	5,437.240	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/26/2021	11/26/2021	11/26/2021	1.000000	5,437.24	-5,437.24	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	14,277.110	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/30/2021	11/30/2021	11/30/2021	1.000000	14,277.11	-14,277.11	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	65,537.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/1/2021	12/1/2021	12/1/2021	1.000000	65,537.50	-65,537.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	9,614.680	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/2/2021	12/2/2021	12/2/2021	1.000000	9,614.68	-9,614.68	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	3,012.730	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/3/2021	12/3/2021	12/3/2021	1.000000	3,012.73	-3,012.73	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	6,818.140	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/7/2021	12/7/2021	12/7/2021	1.000000	6,818.14	-6,818.14	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	11,046.610	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/8/2021	12/8/2021	12/8/2021	1.000000	11,046.61	-11,046.61	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	11,262.550	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/9/2021	12/9/2021	12/9/2021	1.000000	11,262.55	-11,262.55	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	72,588.850	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/10/2021	12/10/2021	12/10/2021	1.000000	72,588.85	-72,588.85	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	42,268.150	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/14/2021	12/14/2021	12/14/2021	1.000000	42,268.15	-42,268.15	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	78,733.170	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/15/2021	12/15/2021	12/15/2021	1.000000	78,733.17	-78,733.17	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	26,613.320	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/16/2021	12/16/2021	12/16/2021	1.000000	26,613.32	-26,613.32	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	23,050.260	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/17/2021	12/17/2021	12/17/2021	1.000000	23,050.26	-23,050.26	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	339,981.420	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/20/2021	12/20/2021	12/20/2021	1.000000	339,981.42	-339,981.42	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	1,761.040	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/22/2021	12/22/2021	12/22/2021	1.000000	1,761.04	-1,761.04	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	6,217.220	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/23/2021	12/23/2021	12/23/2021	1.000000	6,217.22	-6,217.22	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	4,522.770	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/28/2021	12/28/2021	12/28/2021	1.000000	4,522.77	-4,522.77	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	6,769.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/29/2021	12/29/2021	12/29/2021	1.000000	6,769.49	-6,769.49	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	50,092.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/30/2021	12/30/2021	12/30/2021	1.000000	50,092.44	-50,092.44	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	B		996085619	43,089.810	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/31/2021	12/31/2021	12/31/2021	1.000000	43,089.81	-43,089.81	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS					0.000							-1,026,699.77	-1,026,699.77	0.00
U.S. DOLLAR					0.000							-1,026,699.77	-1,026,699.77	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		10/4/2021	10/4/2021		0.000000	-153,056.92	-153,056.92	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		10/12/2021	10/12/2021		0.000000	-49,928.84	-49,928.84	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		10/15/2021	10/15/2021		0.000000	-3,178.19	-3,178.19	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		10/18/2021	10/18/2021		0.000000	-82,221.93	-82,221.93	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		10/25/2021	10/25/2021		0.000000	-14,532.82	-14,532.82	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		11/1/2021	11/1/2021		0.000000	-54,160.89	-54,160.89	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		11/8/2021	11/8/2021		0.000000	-121,819.82	-121,819.82	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR2F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		11/15/2021	11/15/2021		0.000000	-41,152.74	-41,152.74	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		11/22/2021	11/22/2021		0.000000	-67,378.39	-67,378.39	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		11/29/2021	11/29/2021		0.000000	-16,421.35	-16,421.35	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		12/6/2021	12/6/2021		0.000000	-95,208.37	-95,208.37	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		12/13/2021	12/13/2021		0.000000	-117,245.44	-117,245.44	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		12/14/2021	12/14/2021		0.000000	-1,770.93	-1,770.93	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		12/20/2021	12/20/2021		0.000000	-178,671.30	-178,671.30	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		12/27/2021	12/27/2021		0.000000	-34,900.96	-34,900.96	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		99VVARL98	0.000	TRANSFER TO KR2F9001002 KRS INTERNATI..		11/15/2021	11/15/2021		0.000000	-5,002.31	-5,002.31	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		485170302	0.000	MAND CASH & STOCK MERGER KANSAS CIT..		12/14/2021	12/14/2021		0.000000	-319,320.00	-319,320.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		485170302	0.000	CASH & STOCK MERGER KANSAS CITY SOU..		12/17/2021	12/17/2021		0.000000	319,320.00	319,320.00	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL REBATE SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	1,024.50	1,024.50	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL REBATE OCTOBER 2021		10/15/2021	10/15/2021		0.000000	1,117.03	1,117.03	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL REBATE NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	3,512.75	3,512.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	BNY SL BANK FEE SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	-544.30	-544.30	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	BNY SL BANK FEE OCTOBER 2021		10/15/2021	10/15/2021		0.000000	-560.49	-560.49	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	BNY SL BANK FEE NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	-882.47	-882.47	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CDC		NA9123459	0.000			9/15/2021	9/15/2021		0.000000	-3,087.79	-3,087.79	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL GROSS EARN SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	2,607.59	2,607.59	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNI NGS FOR SEP..		10/15/2021	10/15/2021		0.000000	3,178.19	3,178.19	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CDC		NA9123459	0.000			10/15/2021	10/15/2021		0.000000	-3,178.19	-3,178.19	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL GROSS EARN OCTOBER 2021		10/15/2021	10/15/2021		0.000000	2,621.65	2,621.65	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNI NGS FOR OC..		11/15/2021	11/15/2021		0.000000	5,002.31	5,002.31	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CDC		NA9123459	0.000			11/15/2021	11/15/2021		0.000000	-5,002.31	-5,002.31	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL GROSS EARNINGS NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	2,372.03	2,372.03	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNI NGS FOR NO..		12/14/2021	12/14/2021		0.000000	1,770.93	1,770.93	0.00
SALES					-860,608.570							-860,608.57	860,608.57	0.00
U.S. DOLLAR					-860,608.570							-860,608.57	860,608.57	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-145,398.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/4/2021	10/4/2021	10/4/2021	1.000000	-145,398.64	145,398.64	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-41,343.330	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/12/2021	10/12/2021	10/12/2021	1.000000	-41,343.33	41,343.33	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-78,688.190	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/19/2021	10/19/2021	10/19/2021	1.000000	-78,688.19	78,688.19	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-14,028.980	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/25/2021	10/25/2021	10/25/2021	1.000000	-14,028.98	14,028.98	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-115,274.890	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/8/2021	11/8/2021	11/8/2021	1.000000	-115,274.89	115,274.89	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-66,489.310	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/22/2021	11/22/2021	11/22/2021	1.000000	-66,489.31	66,489.31	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-13,652.750	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/29/2021	11/29/2021	11/29/2021	1.000000	-13,652.75	13,652.75	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-77,939.080	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/6/2021	12/6/2021	12/6/2021	1.000000	-77,939.08	77,939.08	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-109,239.040	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/13/2021	12/13/2021	12/13/2021	1.000000	-109,239.04	109,239.04	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-171,084.190	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/21/2021	12/21/2021	12/21/2021	1.000000	-171,084.19	171,084.19	0.00
KR2F10110002	KR2F10110002: KRS INTERNAL EQUITY	S		996085619	-27,470.170	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/27/2021	12/27/2021	12/27/2021	1.000000	-27,470.17	27,470.17	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
GRAND TOTAL					2,309,184.883							327,606.47	483,829.22	147,094.05
CLASS ACTIONS					0.000							3,850.82	3,850.82	3,850.82
U.S. DOLLAR					0.000							3,850.82	3,850.82	3,850.82
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	1-18-cv-01428-MKB-VMSHENRY SCH EIN. INC...		10/22/2021	10/22/2021		0.000000	3,837.00	3,837.00	3,837.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	1-17-cv-02207-LMMFLEETCOR TECH NOLOGI...		12/17/2021	12/17/2021		0.000000	13.82	13.82	13.82
CORPORATE ACTIONS					6,588.817							153,897.31	143,190.00	143,190.00
U.S. DOLLAR					6,588.817							153,897.31	143,190.00	143,190.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SS		040413106	1,242.000	ARISTA NETWORKS INC STOCK SPLIT 4...		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SD		13645T100	2,618.672	STOCK AND CASH MERGER FROM 48517030...		12/14/2021	12/14/2021	12/14/2021	0.000000	110,848.63	0.00	110,848.63
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SD		13645T100	1,427.580	STOCK AND CASH MERGER FROM 48517030...		12/14/2021	12/14/2021	12/14/2021	0.000000	60,429.60	0.00	60,429.60
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SD		13645T100	438.368	STOCK AND CASH MERGER FROM 48517030...		12/14/2021	12/14/2021	12/14/2021	0.000000	18,556.16	0.00	18,556.16
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SD		13645T100	103.824	STOCK AND CASH MERGER FROM 48517030...		12/14/2021	12/14/2021	12/14/2021	0.000000	4,394.88	0.00	4,394.88
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	MBV		24703L202	0.000	DELL TECHNOLOGIES INC NON TAXABLE DI...		11/2/2021	11/2/2021	11/1/2021	0.000000	-84,315.90	0.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	MBV		460146103	0.000	INTERNATIONAL PAPER CO NON TAXABLE D...		10/1/2021	10/1/2021	10/1/2021	0.000000	-22,590.56	0.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SS		46120E602	246.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		485170302	0.000	MAND CASH & STOCK MERGER KANSAS CIT...		12/14/2021	12/14/2021	12/14/2021	0.000000	143,190.00	143,190.00	143,190.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SW		485170302	-908.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-110,848.63	0.00	-110,848.63
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SW		485170302	-495.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-60,429.60	0.00	-60,429.60
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SW		485170302	-152.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-18,556.16	0.00	-18,556.16
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SW		485170302	-36.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-4,394.88	0.00	-4,394.88
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SNT		871332102	577.455	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	14,880.77	0.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SNT		871332102	56.455	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	1,454.81	0.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SNT		871332102	242.727	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	6,254.98	0.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SNT		928563402	743.336	VMWARE INC NON TAXABLE DISTRIBU		11/2/2021	11/2/2021	11/1/2021	0.000000	84,315.90	0.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	ST		68629Y103	483.400	ORION OFFICE REIT INC TAXABLE DISTRIBU...		11/15/2021	11/15/2021	11/15/2021	0.000000	10,707.31	0.00	0.00
DIVIDEND ACCRUALS					1,069,584.409							0.00	481,162.11	0.00
CANADIAN DOLLAR					4,588.444							0.00	681.76	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		13645T100	4,588.444	CANADIAN PACIFIC RAILWAY LTD CASH DIVI...		12/30/2021	12/30/2021	1/31/2022	0.000000	0.00	681.76	0.00
U.S. DOLLAR					1,064,995.965							0.00	480,480.35	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		001055102	3,664.000	AFAC INC CASH DIVIDEND 033%		11/16/2021	11/16/2021	12/1/2021	0.000000	0.00	1,209.12	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		00206R102	9,376.000	AT&T INC CASH DIVIDEND 052%		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	4,875.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		002824100	4,009.000	ABBOTT LABORATORIES CASH DIVIDEND ..		10/14/2021	10/14/2021	11/15/2021	0.000000	0.00	1,804.05	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		00751Y106	746.000	ADVANCE AUTO PARTS INC CASH DIVIDEND ..		12/16/2021	12/16/2021	1/3/2022	0.000000	0.00	746.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		00846U101	2,153.000	AGILENT TECHNOLOGIES INC CASH DIVIDEN...		10/4/2021	10/4/2021	10/27/2021	0.000000	0.00	417.68	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		009158106	761.000	AIR PRODUCTS AND CHEMICALS INC CASH ..		12/31/2021	12/31/2021	2/14/2022	0.000000	0.00	1,141.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		012653101	938.000	ALBEMARLE CORP CASH DIVIDEND 039%		12/16/2021	12/16/2021	1/3/2022	0.000000	0.00	365.82	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		015271109	833.000	ALEXANDRIA REAL ESTATE EQUITIE CASH D...		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	957.95	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		018802108	3,653.000	ALLIANT ENERGY CORP CASH DIVIDEND ..		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	1,470.33	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		020002101	1,564.000	ALLSTATE CORP/THE CASH DIVIDEND 08...		11/29/2021	11/29/2021	1/3/2022	0.000000	0.00	1,266.84	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		02005N100	4,835.000	ALLY FINANCIAL INC CASH DIVIDEND 0...		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	1,208.75	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		02209S103	2,193.000	ALTRIA GROUP INC CASH DIVIDEND 090%		12/22/2021	12/22/2021	1/10/2022	0.000000	0.00	1,973.70	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		023608102	4,335.000	AMEREN CORP CASH DIVIDEND 055%		12/7/2021	12/7/2021	12/31/2021	0.000000	0.00	2,384.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		025537101	5,255.000	AMERICAN ELECTRIC POWER CO INC CASH ..		11/9/2021	11/9/2021	12/10/2021	0.000000	0.00	4,098.90	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		026874784	3,748.000	AMERICAN INTERNATIONAL GROUP I CASH ..		12/15/2021	12/15/2021	12/30/2021	0.000000	0.00	1,199.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		030420103	1,545.000	AMERICAN WATER WORKS CO INC CASH DL..		11/9/2021	11/9/2021	12/1/2021	0.000000	0.00	930.86	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		031100100	1,545.000	AMETEK INC CASH DIVIDEND 020%		12/7/2021	12/7/2021	12/24/2021	0.000000	0.00	309.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		031162100	672.000	AMGEN INC CASH DIVIDEND 176%		11/15/2021	11/15/2021	12/8/2021	0.000000	0.00	1,182.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		032095101	1,873.000	AMPHENOL CORP CASH DIVIDEND 020%		12/20/2021	12/20/2021	1/12/2022	0.000000	0.00	374.60	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		032654105	3,924.990	ANALOG DEVICES INC CASH DIVIDEND 0..		12/2/2021	12/2/2021	12/14/2021	0.000000	0.00	2,708.24	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		032654105	0.000	ANALOG DEVICES INC DIVIDEND WRITE-OFF		12/15/2021	12/15/2021	12/14/2021	0.000000	0.00	-0.68	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		035710409	37,291.000	ANNALY CAPITAL MANAGEMENT INC CASH ..		12/30/2021	12/30/2021	1/31/2022	0.000000	0.00	8,204.02	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		036752103	269.000	ANTHEM INC CASH DIVIDEND 113%		12/2/2021	12/2/2021	12/21/2021	0.000000	0.00	303.97	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		037833100	2,866.000	APPLE INC CASH DIVIDEND 022%		11/5/2021	11/5/2021	11/11/2021	0.000000	0.00	630.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		038222105	1,533.000	APPLIED MATERIALS INC CASH DIVIDEND ..		11/24/2021	11/24/2021	12/16/2021	0.000000	0.00	367.92	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		039483102	6,009.000	ARCHER-DANIELS-MIDLAND CO CASH DIVID..		11/16/2021	11/16/2021	12/8/2021	0.000000	0.00	2,223.33	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		046353108	0.000	ASTRAZENECA PLC ADR		10/1/2021	8/12/2021	9/13/2021	0.000000	0.00	-0.29	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		049560105	2,514.000	ATMOS ENERGY CORP CASH DIVIDEND 0..		11/26/2021	11/26/2021	12/13/2021	0.000000	0.00	1,709.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		05722G100	3,912.000	BAKER HUGHES CO CASH DIVIDEND 018%		11/1/2021	11/1/2021	11/12/2021	0.000000	0.00	704.16	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		060505104	6,205.000	BANK OF AMERICA CORP CASH DIVIDEND ..		12/2/2021	12/2/2021	12/31/2021	0.000000	0.00	1,303.05	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		064058100	5,875.000	BANK OF NEW YORK MELLON CORP/T CASH ..		10/29/2021	10/29/2021	11/12/2021	0.000000	0.00	1,997.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		071813109	3,011.000	BAXTER INTERNATIONAL INC CASH DIVIDEN..		12/2/2021	12/2/2021	1/3/2022	0.000000	0.00	843.08	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		086516101	2,415.000	BEST BUY CO INC CASH DIVIDEND 070%		12/13/2021	12/13/2021	1/4/2022	0.000000	0.00	1,690.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		09073M104	571.000	BIO-TECHNE CORP CASH DIVIDEND 032%		11/10/2021	11/10/2021	11/26/2021	0.000000	0.00	182.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		09247X101	251.000	BLACKROCK INC CASH DIVIDEND 413%		12/6/2021	12/6/2021	12/23/2021	0.000000	0.00	1,036.63	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		09260D107	1,106.000	BLACKSTONE INC CASH DIVIDEND 109%		10/29/2021	10/29/2021	11/8/2021	0.000000	0.00	1,205.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		099724106	5,056.000	BORGWARNER INC CASH DIVIDEND 017%		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	859.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		101121101	884.000	BOSTON PROPERTIES INC CASH DIVIDEND ..		12/30/2021	12/30/2021	1/28/2022	0.000000	0.00	866.32	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		11133T103	1,794.000	BROADRIDGE FINANCIAL SOLUTIONS CASH ..		12/14/2021	12/14/2021	1/5/2022	0.000000	0.00	1,148.16	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		11135F101	220.000	BROADCOM INC CASH DIVIDEND 410%		12/21/2021	12/21/2021	12/31/2021	0.000000	0.00	902.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		115637209	2,081.000	BROWN-FORMAN CORP CASH DIVIDEND ..		12/2/2021	12/2/2021	12/28/2021	0.000000	0.00	392.27	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		115637209	2,081.000	BROWN-FORMAN CORP CASH DIVIDEND ..		12/8/2021	12/8/2021	12/29/2021	0.000000	0.00	2,081.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		12514G108	1,064.000	CDW CORP/DE CASH DIVIDEND 050%		11/23/2021	11/23/2021	12/10/2021	0.000000	0.00	532.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		12541W209	2,091.000	CH ROBINSON WORLDWIDE INC CASH DIVID..		12/14/2021	12/14/2021	1/3/2022	0.000000	0.00	1,150.05	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		12572Q105	1,282.000	CME GROUP INC CASH DIVIDEND 090%		12/9/2021	12/9/2021	12/28/2021	0.000000	0.00	1,153.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		12572Q105	1,282.000	CME GROUP INC CASH DIVIDEND 325%		12/27/2021	12/27/2021	1/14/2022	0.000000	0.00	4,166.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		125896100	6,226.000	CMS ENERGY CORP CASH DIVIDEND 0..		11/4/2021	11/4/2021	11/30/2021	0.000000	0.00	2,708.31	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		126408103	11,227.000	CSX CORP CASH DIVIDEND 009%		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	1,047.85	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		126650100	2,382.000	CVS HEALTH CORP CASH DIVIDEND 050%		10/21/2021	10/21/2021	11/1/2021	0.000000	0.00	1,191.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		14040H105	2,043.000	CAPITAL ONE FINANCIAL CORP CASH DIVID..		11/12/2021	11/12/2021	11/26/2021	0.000000	0.00	1,225.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		14448C104	3,322.000	CARRIER GLOBAL CORP CASH DIVIDEND ..		10/28/2021	10/28/2021	11/22/2021	0.000000	0.00	398.64	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		14448C104	3,322.000	CARRIER GLOBAL CORP CASH DIVIDEND ..		12/22/2021	12/22/2021	2/10/2022	0.000000	0.00	498.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		149123101	2,518.000	CATERPILLAR INC CASH DIVIDEND 111%		10/22/2021	10/22/2021	11/19/2021	0.000000	0.00	2,794.98	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		150870103	1,672.000	CELANESE CORP CASH DIVIDEND 068%		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	1,136.96	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		156782104	3,097.000	CERNER CORP CASH DIVIDEND 027%		12/23/2021	12/23/2021	1/11/2022	0.000000	0.00	836.19	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		166764100	926.000	CHEVRON CORP CASH DIVIDEND 134%		11/17/2021	11/17/2021	12/10/2021	0.000000	0.00	1,240.84	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		171340102	4,596.000	CHURCH & DWIGHT CO INC CASH DIVIDEND ..		11/12/2021	11/12/2021	12/1/2021	0.000000	0.00	1,160.49	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		172062101	4,167.000	CINCINNATI FINANCIAL CORP CASH DIVIDEN..		12/15/2021	12/15/2021	1/14/2022	0.000000	0.00	2,625.21	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		17275R102	4,570.000	CISCO SYSTEMS INC/DELAWARE CASH DIVI..		10/4/2021	10/4/2021	10/27/2021	0.000000	0.00	1,690.90	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		172908105	793.000	CINTAS CORP CASH DIVIDEND 095%		11/12/2021	11/12/2021	12/15/2021	0.000000	0.00	753.35	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		172967424	1,255.000	CITIGROUP INC CASH DIVIDEND 051%		10/29/2021	10/29/2021	11/24/2021	0.000000	0.00	640.05	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		174610105	8,156.000	CITIZENS FINANCIAL GROUP INC CASH DIVI..		10/28/2021	10/28/2021	11/12/2021	0.000000	0.00	3,180.84	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		177376100	1,867.000	CITRIX SYSTEMS INC CASH DIVIDEND 03..		12/6/2021	12/6/2021	12/21/2021	0.000000	0.00	690.79	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		189054109	2,003.000	CLOROX CO/THE CASH DIVIDEND 116%		10/26/2021	10/26/2021	11/10/2021	0.000000	0.00	2,323.48	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		191216100	2,738.000	COCA-COLA CO/THE CASH DIVIDEND 0..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	1,149.96	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		192446102	5,017.000	COGNIZANT TECHNOLOGY SOLUTIONS CAS..		11/18/2021	11/18/2021	11/30/2021	0.000000	0.00	1,204.08	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		194162103	1,439.000	COLGATE-PALMOLIVE CO CASH DIVIDEND ..		10/20/2021	10/20/2021	11/15/2021	0.000000	0.00	647.55	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		20030N101	4,052.000	COMCAST CORP CASH DIVIDEND 025%		10/5/2021	10/5/2021	10/27/2021	0.000000	0.00	1,013.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		20825C104	3,082.000	CONOCOPHILLIPS CASH DIVIDEND 046%		10/27/2021	10/27/2021	12/1/2021	0.000000	0.00	1,417.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		20825C104	3,082.000	CONOCOPHILLIPS CASH DIVIDEND 020%		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	616.40	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		209115104	4,166.000	CONSOLIDATED EDISON INC CASH DIVIDEN..		11/16/2021	11/16/2021	12/15/2021	0.000000	0.00	3,228.65	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		219350105	11,351.000	CORNING INC CASH DIVIDEND 024%		11/10/2021	11/10/2021	12/17/2021	0.000000	0.00	2,724.24	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		22052L104	8,251.000	CORTEVA INC CASH DIVIDEND 014%		11/10/2021	11/10/2021	12/15/2021	0.000000	0.00	1,155.14	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		22160K105	1,404.000	COSTCO WHOLESALE CORP CASH DIVIDEN..		10/28/2021	10/28/2021	11/12/2021	0.000000	0.00	1,109.16	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		231021106	1,417.000	CUMMINS INC CASH DIVIDEND 145%		11/18/2021	11/18/2021	12/2/2021	0.000000	0.00	2,054.65	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		23331A109	5,756.000	DR HORTON INC CASH DIVIDEND 022%		12/3/2021	12/3/2021	12/15/2021	0.000000	0.00	1,295.10	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		233331107	1,049.000	DTE ENERGY CO CASH DIVIDEND 088%		12/17/2021	12/17/2021	1/15/2022	0.000000	0.00	928.37	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		235851102	1,316.000	DANAHER CORP CASH DIVIDEND 021%		12/29/2021	12/29/2021	1/28/2022	0.000000	0.00	276.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		237194105	794.000	DARDEN RESTAURANTS INC CASH DIVIDEN..		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	873.40	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		244199105	560.000	DEERE & CO CASH DIVIDEND 105%		12/30/2021	12/30/2021	2/8/2022	0.000000	0.00	588.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		24906P109	5,046.000	DENTSPLY SIRONA INC CASH DIVIDEND ..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	555.06	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		25278X109	2,708.000	DIAMONDBACK ENERGY INC CASH DIVIDEN..		11/9/2021	11/9/2021	11/18/2021	0.000000	0.00	1,354.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		253868103	1,387.000	DIGITAL REALTY TRUST INC CASH DIVIDEN..		12/14/2021	12/14/2021	1/14/2022	0.000000	0.00	1,608.92	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		254709108	1,546.000	DISCOVER FINANCIAL SERVICES CASH DIVI..		11/23/2021	11/23/2021	12/9/2021	0.000000	0.00	773.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		256677105	783.000	DOLLAR GENERAL CORP CASH DIVIDEND ..		10/4/2021	10/4/2021	10/19/2021	0.000000	0.00	328.86	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		25746U109	5,672.000	DOMINION ENERGY INC CASH DIVIDEND ..		12/2/2021	12/2/2021	12/20/2021	0.000000	0.00	3,573.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		25754A201	417.000	DOMINO'S PIZZA INC CASH DIVIDEND 094..		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	391.98	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		260003108	1,210.000	DOVER CORP CASH DIVIDEND 050%		11/29/2021	11/29/2021	12/14/2021	0.000000	0.00	605.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		260557103	5,177.000	DOW INC CASH DIVIDEND 070%		11/29/2021	11/29/2021	12/10/2021	0.000000	0.00	3,623.90	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		264411505	3,393.000	DUKE REALTY CORP CASH DIVIDEND 028..		11/15/2021	11/15/2021	11/30/2021	0.000000	0.00	950.04	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		26441C204	5,071.000	DUKE ENERGY CORP CASH DIVIDEND 09..		11/10/2021	11/10/2021	12/16/2021	0.000000	0.00	4,994.94	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		26614N102	3,331.000	DUPONT DE NEMOURS INC CASH DIVIDEND ..		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	999.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		26875P101	3,132.000	EOG RESOURCES INC CASH DIVIDEND 0..		10/14/2021	10/14/2021	10/29/2021	0.000000	0.00	1,291.95	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		26875P101	3,132.000	EOG RESOURCES INC CASH DIVIDEND 2..		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	6,264.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		277432100	2,143.000	EASTMAN CHEMICAL CO CASH DIVIDEND ..		12/14/2021	12/14/2021	1/7/2022	0.000000	0.00	1,628.68	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		278642103	3,329.000	EBAY INC CASH DIVIDEND 018%		11/30/2021	11/30/2021	12/17/2021	0.000000	0.00	599.22	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		278865100	461.000	ECOLAB INC CASH DIVIDEND 051%		12/13/2021	12/13/2021	1/18/2022	0.000000	0.00	235.11	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		281020107	3,693.000	EDISON INTERNATIONAL CASH DIVIDEND ..		12/30/2021	12/30/2021	1/31/2022	0.000000	0.00	2,585.10	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		285512109	3,092.000	ELECTRONIC ARTS INC CASH DIVIDEND 0..		12/7/2021	12/7/2021	12/22/2021	0.000000	0.00	525.64	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		291011104	3,016.000	EMERSON ELECTRIC CO CASH DIVIDEND ..		11/10/2021	11/10/2021	12/10/2021	0.000000	0.00	1,553.24	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		29364G103	3,776.000	ENTERGY CORP CASH DIVIDEND 101%		11/12/2021	11/12/2021	12/1/2021	0.000000	0.00	3,813.76	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		29444U700	151.000	EQUINIX INC CASH DIVIDEND 287%		11/16/2021	11/16/2021	12/15/2021	0.000000	0.00	433.37	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		29472R108	904.000	EQUITY LIFESTYLE PROPERTIES IN CASH DI..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	327.70	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		29476L107	1,655.000	EQUITY RESIDENTIAL CASH DIVIDEND 06..		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	997.14	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		297178105	1,040.000	ESSEX PROPERTY TRUST INC CASH DIVIDE..		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	2,173.60	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		30034W106	3,676.000	EVERGY INC CASH DIVIDEND 057%		11/18/2021	11/18/2021	12/20/2021	0.000000	0.00	2,104.51	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		30040W108	3,466.000	EVERSOURCE ENERGY CASH DIVIDEND ..		12/16/2021	12/16/2021	12/31/2021	0.000000	0.00	2,088.27	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		30161N101	5,223.000	EXELON CORP CASH DIVIDEND 038%		11/12/2021	11/12/2021	12/10/2021	0.000000	0.00	1,997.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		302130109	2,378.000	EXPEDITORS INTERNATIONAL OF WA CASH ..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	1,379.24	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		30225T102	1,683.000	EXTRA SPACE STORAGE INC CASH DIVIDEN..		12/14/2021	12/14/2021	12/31/2021	0.000000	0.00	2,103.75	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		30231G102	1,713.000	EXXON MOBIL CORP CASH DIVIDEND 088..		11/10/2021	11/10/2021	12/10/2021	0.000000	0.00	1,507.44	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		302491303	1,214.000	FMC CORP CASH DIVIDEND 053%		12/30/2021	12/30/2021	1/20/2022	0.000000	0.00	643.42	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		303075105	382.000	FACTSET RESEARCH SYSTEMS INC CASH DI..		11/29/2021	11/29/2021	12/16/2021	0.000000	0.00	313.24	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		311900104	5,425.000	FASTENAL CO CASH DIVIDEND 028%		10/25/2021	10/25/2021	11/23/2021	0.000000	0.00	1,519.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		31428X106	1,943.000	FEDEX CORP CASH DIVIDEND 075%		12/10/2021	12/10/2021	12/27/2021	0.000000	0.00	1,457.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		31620R303	3,688.000	FIDELITY NATIONAL FINANCIAL IN CASH DIVI..		12/16/2021	12/16/2021	12/31/2021	0.000000	0.00	1,622.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		316773100	5,414.000	FIFTH THIRD BANCORP CASH DIVIDEND ..		12/30/2021	12/30/2021	1/18/2022	0.000000	0.00	1,624.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		33616C100	2,110.000	FIRST REPUBLIC BANK/CA CASH DIVIDEND ..		10/27/2021	10/27/2021	11/12/2021	0.000000	0.00	464.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		337932107	1,853.000	FIRSTENERGY CORP CASH DIVIDEND 03..		11/4/2021	11/4/2021	12/1/2021	0.000000	0.00	722.67	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		345370860	34,793.000	FORD MOTOR CO CASH DIVIDEND 010%		11/18/2021	11/18/2021	12/1/2021	0.000000	0.00	3,479.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		34959J108	2,132.000	FORTIVE CORP CASH DIVIDEND 007%		11/24/2021	11/24/2021	12/30/2021	0.000000	0.00	149.24	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		34964C106	1,550.000	FORTUNE BRANDS HOME & SECURITY CASH..		11/24/2021	11/24/2021	12/15/2021	0.000000	0.00	403.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		35671D857	5,595.000	FREEPORT-MCMORAN INC CASH DIVIDEND ..		10/14/2021	10/14/2021	11/1/2021	0.000000	0.00	419.63	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		363576109	647.000	ARTHUR J GALLAGHER & CO CASH DIVIDEN..		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	310.56	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		369604301	2,824.000	GENERAL ELEC CO CASH DIVIDEND 008%		12/20/2021	12/20/2021	1/25/2022	0.000000	0.00	225.92	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		372460105	1,975.000	GENUINE PARTS CO CASH DIVIDEND 0..		12/2/2021	12/2/2021	1/4/2022	0.000000	0.00	1,609.63	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		375558103	8,858.000	GILEAD SCIENCES INC CASH DIVIDEND 0..		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	6,289.18	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		38141G104	574.000	GOLDMAN SACHS GROUP INC/THE CASH DI..		12/1/2021	12/1/2021	12/30/2021	0.000000	0.00	1,148.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		384802104	740.000	WW GRAINGER INC CASH DIVIDEND 162%		11/5/2021	11/5/2021	12/1/2021	0.000000	0.00	1,198.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		40412C101	456.000	HCA HEALTHCARE INC CASH DIVIDEND 0..		12/13/2021	12/13/2021	12/29/2021	0.000000	0.00	218.88	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		40434L105	3,938.000	HP INC CASH DIVIDEND 025%		12/7/2021	12/7/2021	1/5/2022	0.000000	0.00	984.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		406216101	5,571.000	HALLBURTON CO CASH DIVIDEND 004%		12/8/2021	12/8/2021	12/22/2021	0.000000	0.00	250.70	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		416515104	5,612.000	HARTFORD FINANCIAL SERVICES GR CASH ..		11/30/2021	11/30/2021	1/4/2022	0.000000	0.00	2,160.62	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		42250P103	6,600.000	HEALTHPEAK PROPERTIES INC CASH DIVID..		11/5/2021	11/5/2021	11/19/2021	0.000000	0.00	1,980.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		426281101	759.000	JACK HENRY & ASSOCIATES INC CASH DIVI..		12/2/2021	12/2/2021	12/23/2021	0.000000	0.00	349.14	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		427866108	1,906.000	HERSHEY CO/THE CASH DIVIDEND 090%		11/18/2021	11/18/2021	12/15/2021	0.000000	0.00	1,717.31	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		42809H107	6,538.000	HESS CORP CASH DIVIDEND 025%		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	1,634.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		42824C109	19,228.000	HEWLETT PACKARD ENTERPRISE CO CASH ..		12/9/2021	12/9/2021	1/7/2022	0.000000	0.00	2,307.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		437076102	330.000	HOME DEPOT INC/THE CASH DIVIDEND 1..		12/1/2021	12/1/2021	12/16/2021	0.000000	0.00	544.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		438516106	940.000	HONEYWELL INTERNATIONAL INC CASH DIVI..		11/10/2021	11/10/2021	12/3/2021	0.000000	0.00	921.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		440452100	7,220.000	HORMEL FOODS CORP CASH DIVIDEND 0..		10/15/2021	10/15/2021	11/15/2021	0.000000	0.00	1,768.90	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		444859102	213.000	HUMANA INC CASH DIVIDEND 070%		12/30/2021	12/30/2021	1/28/2022	0.000000	0.00	149.10	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		445658107	1,538.000	JB HUNT TRANSPORT SERVICES INC CASH ..		11/4/2021	11/4/2021	11/19/2021	0.000000	0.00	461.40	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		446150104	26,875.000	HUNTINGTON BANCSHARES INC/OH CASH D..		12/16/2021	12/16/2021	1/3/2022	0.000000	0.00	4,165.63	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		45167R104	1,095.000	IDEX CORP CASH DIVIDEND 054%		10/14/2021	10/14/2021	10/29/2021	0.000000	0.00	591.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		452308109	965.000	ILLINOIS TOOL WORKS INC CASH DIVIDEND ..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	1,177.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		45687V106	4,009.000	INGERSOLL RAND INC CASH DIVIDEND 0..		11/9/2021	11/9/2021	12/17/2021	0.000000	0.00	80.18	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		458140100	5,564.000	INTEL CORP CASH DIVIDEND 034%		11/4/2021	11/4/2021	12/1/2021	0.000000	0.00	1,933.49	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		460146103	9,643.000	INTERNATIONAL PAPER CO CASH DIVIDEND ..		11/12/2021	11/12/2021	12/15/2021	0.000000	0.00	4,459.89	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		461202103	251.000	INTUIT INC CASH DIVIDEND 068%		10/7/2021	10/7/2021	10/18/2021	0.000000	0.00	170.68	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		46187W107	4,049.000	INVITATION HOMES INC CASH DIVIDEND ..		11/8/2021	11/8/2021	11/24/2021	0.000000	0.00	688.33	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		46625H100	4,229.000	JPMORGAN CHASE & CO CASH DIVIDEND ..		10/5/2021	10/5/2021	10/31/2021	0.000000	0.00	4,229.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		469814107	2,280.000	JACOBS ENGINEERING GROUP INC CASH DI..		10/14/2021	10/14/2021	10/29/2021	0.000000	0.00	478.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		478160104	1,583.000	JOHNSON & JOHNSON CASH DIVIDEND 1..		11/22/2021	11/22/2021	12/7/2021	0.000000	0.00	1,677.98	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		482480100	637.000	KLA CORP CASH DIVIDEND 105%		11/12/2021	11/12/2021	12/1/2021	0.000000	0.00	668.85	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		48251W104	5,611.000	KKR & CO INC CASH DIVIDEND 014%		11/12/2021	11/12/2021	11/30/2021	0.000000	0.00	813.60	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		487836108	4,912.000	KELLOGG CO CASH DIVIDEND 058%		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	2,848.96	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		493267108	14,774.000	KEYCORP CASH DIVIDEND 019%		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	2,880.93	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		494368103	1,288.000	KIMBERLY-CLARK CORP CASH DIVIDEND ..		12/9/2021	12/9/2021	1/4/2022	0.000000	0.00	1,468.32	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		49456B101	12,103.000	KINDER MORGAN INC CASH DIVIDEND 02..		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	3,267.81	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		500754106	10,737.000	KRAFT HEINZ CO/THE CASH DIVIDEND 04..		11/24/2021	11/24/2021	12/17/2021	0.000000	0.00	4,294.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		501044101	7,493.000	KROGER CO/THE CASH DIVIDEND 021%		11/12/2021	11/12/2021	12/1/2021	0.000000	0.00	1,573.53	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		501889208	6,350.000	LKQ CORP CASH DIVIDEND 025%		11/9/2021	11/9/2021	12/2/2021	0.000000	0.00	1,587.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		512807108	312.000	LAM RESEARCH CORP CASH DIVIDEND 1..		12/14/2021	12/14/2021	1/5/2022	0.000000	0.00	468.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		518439104	908.000	ESTEE LAUDER COS INC/THE CASH DIVIDEN..		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	544.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		521865204	1,515.000	LEAR CORP CASH DIVIDEND 077%		12/9/2021	12/9/2021	12/29/2021	0.000000	0.00	1,166.55	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		526057104	5,121.000	LENNAR CORP CASH DIVIDEND 025%		10/13/2021	10/13/2021	10/28/2021	0.000000	0.00	1,280.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		532457108	956.000	ELI LILLY & CO CASH DIVIDEND 085%		11/12/2021	11/12/2021	12/10/2021	0.000000	0.00	812.60	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		534187109	1,388.000	LINCOLN NATIONAL CORP CASH DIVIDEND ..		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	582.96	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		540424108	5,406.000	LOEWS CORP CASH DIVIDEND 006%		11/23/2021	11/23/2021	12/7/2021	0.000000	0.00	337.88	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		548661107	511.000	LOWE'S COS INC CASH DIVIDEND 080%		10/19/2021	10/19/2021	11/3/2021	0.000000	0.00	408.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		550241103	15,929.000	LUMEN TECHNOLOGIES INC CASH DIVIDEND..		11/26/2021	11/26/2021	12/10/2021	0.000000	0.00	3,982.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		55261F104	2,709.000	M&T BANK CORP CASH DIVIDEND 120%		11/29/2021	11/29/2021	12/31/2021	0.000000	0.00	3,250.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		552953101	7,042.000	MGM RESORTS INTERNATIONAL CASH DIVID..		12/9/2021	12/9/2021	12/15/2021	0.000000	0.00	17.61	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		55354G100	698.000	MSCI INC CASH DIVIDEND 104%		11/10/2021	11/10/2021	11/30/2021	0.000000	0.00	725.92	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		56585A102	2,951.000	MARATHON PETROLEUM CORP CASH DIVID..		11/16/2021	11/16/2021	12/10/2021	0.000000	0.00	1,711.58	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		57060D108	196.000	MARKETAXESS HOLDINGS INC CASH DIVIDE..		11/2/2021	11/2/2021	11/17/2021	0.000000	0.00	129.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		571748102	799.000	MARSH & MCLENNAN COS INC CASH DIVIDE..		10/7/2021	10/7/2021	11/15/2021	0.000000	0.00	427.47	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		573284106	526.000	MARTIN MARIETTA MATERIALS INC CASH DI..		11/30/2021	11/30/2021	12/31/2021	0.000000	0.00	320.86	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		573874104	4,040.000	MARVELL TECHNOLOGY INC CASH DIVIDEN..		10/7/2021	10/7/2021	10/27/2021	0.000000	0.00	242.40	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		574599106	2,371.000	MASCO CORP CASH DIVIDEND 023%		11/10/2021	11/10/2021	11/29/2021	0.000000	0.00	557.19	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		57636Q104	283.000	MASTERCARD INC CASH DIVIDEND 044%		10/7/2021	10/7/2021	11/9/2021	0.000000	0.00	124.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		579780206	2,358.000	MCCORMICK & CO INC/MD CASH DIVIDEND ..		10/8/2021	10/8/2021	10/26/2021	0.000000	0.00	801.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		579780206	2,358.000	MCCORMICK & CO INC/MD CASH DIVIDEND ..		12/30/2021	12/30/2021	1/10/2022	0.000000	0.00	872.46	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		58933Y105	6,749.000	MERCK & CO INC CASH DIVIDEND 069%		12/14/2021	12/14/2021	1/7/2022	0.000000	0.00	4,656.81	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		59156R108	3,110.000	METLIFE INC CASH DIVIDEND 048%		11/8/2021	11/8/2021	12/14/2021	0.000000	0.00	1,492.80	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		594918104	1,384.000	MICROSOFT CORP CASH DIVIDEND 062%		11/17/2021	11/17/2021	12/9/2021	0.000000	0.00	858.08	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		595112103	3,318.000	MICRON TECHNOLOGY INC CASH DIVIDEND ..		12/31/2021	12/31/2021	1/18/2022	0.000000	0.00	331.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		595221103	1,085.000	MID-AMERICA APARTMENT COMMUNIT CAS..		10/14/2021	10/14/2021	10/29/2021	0.000000	0.00	1,112.13	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		60871R209	4,441.000	MOLSON COORS BEVERAGE CO CASH DIVID..		12/2/2021	12/2/2021	12/15/2021	0.000000	0.00	1,509.94	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		609207105	3,630.000	MONDELEZ INTERNATIONAL INC CASH DIVID..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	1,270.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		617446448	2,349.000	MORGAN STANLEY CASH DIVIDEND 070%		10/28/2021	10/28/2021	11/15/2021	0.000000	0.00	1,644.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		620076307	811.000	MOTOROLA SOLUTIONS INC CASH DIVIDEND..		12/14/2021	12/14/2021	1/14/2022	0.000000	0.00	640.69	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		631103108	1,023.000	NASDAQ INC CASH DIVIDEND 054%		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	552.42	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		64110D104	5,516.000	NETAPP INC CASH DIVIDEND 050%		10/7/2021	10/7/2021	10/27/2021	0.000000	0.00	2,758.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		65339F101	5,192.000	NEXTERA ENERGY INC CASH DIVIDEND 0..		11/24/2021	11/24/2021	12/15/2021	0.000000	0.00	1,998.92	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		654106103	1,582.000	NIKE INC CASH DIVIDEND 030%		12/3/2021	12/3/2021	12/28/2021	0.000000	0.00	482.51	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		655844108	1,215.000	NORFOLK SOUTHERN CORP CASH DIVIDEN..		11/4/2021	11/4/2021	11/19/2021	0.000000	0.00	1,324.35	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		665859104	2,679.000	NORTHERN TRUST CORP CASH DIVIDEND ..		12/9/2021	12/9/2021	1/1/2022	0.000000	0.00	1,875.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		668771108	6,629.000	NORTONLIFELOCK INC CASH DIVIDEND 0..		11/19/2021	11/19/2021	12/15/2021	0.000000	0.00	828.63	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		670346105	4,951.000	NUCOR CORP CASH DIVIDEND 050%		12/30/2021	12/30/2021	2/11/2022	0.000000	0.00	2,475.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		67066G104	744.000	VIDIA CORP CASH DIVIDEND 004%		12/1/2021	12/1/2021	12/23/2021	0.000000	0.00	29.76	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		674599105	5,442.000	OCCIDENTAL PETROLEUM CORP CASH DIVI..		12/9/2021	12/9/2021	1/14/2022	0.000000	0.00	54.42	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		679580100	1,726.000	OLD DOMINION FREIGHT LINE INC CASH DIVI..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	345.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		682680103	2,657.000	ONEOK INC CASH DIVIDEND 093%		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	2,484.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		68389X105	3,937.000	ORACLE CORP CASH DIVIDEND 032%		10/8/2021	10/8/2021	10/26/2021	0.000000	0.00	1,259.84	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		68902V107	2,648.000	OTIS WORLDWIDE CORP CASH DIVIDEND ..		11/18/2021	11/18/2021	12/10/2021	0.000000	0.00	635.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		693475105	2,234.000	PNC FINANCIAL SERVICES GROUP I CASH DL..		10/14/2021	10/14/2021	11/5/2021	0.000000	0.00	2,792.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		693506107	1,519.000	PPG INDUSTRIES INC CASH DIVIDEND 05..		11/9/2021	11/9/2021	12/10/2021	0.000000	0.00	896.21	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		69351T106	3,095.000	PPL CORP CASH DIVIDEND 041%		12/9/2021	12/9/2021	1/3/2022	0.000000	0.00	1,284.43	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		693718108	2,545.000	PACCAR INC CASH DIVIDEND 034%		11/15/2021	11/15/2021	12/7/2021	0.000000	0.00	865.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		693718108	2,545.000	PACCAR INC CASH DIVIDEND 150%		12/16/2021	12/16/2021	1/5/2022	0.000000	0.00	3,817.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		695156109	2,461.000	PACKAGING CORP OF AMERICA CASH DIVID..		12/17/2021	12/17/2021	1/14/2022	0.000000	0.00	2,461.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		704326107	1,036.000	PAYCHEX INC CASH DIVIDEND 066%		10/29/2021	10/29/2021	11/29/2021	0.000000	0.00	683.76	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		713448108	752.000	PEPSICO INC CASH DIVIDEND 107%		12/2/2021	12/2/2021	1/7/2022	0.000000	0.00	808.40	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		714046109	1,812.000	PERKINELMER INC CASH DIVIDEND 007%		10/21/2021	10/21/2021	11/12/2021	0.000000	0.00	126.84	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		717081103	7,131.000	PFIZER INC CASH DIVIDEND 039%		11/4/2021	11/4/2021	12/6/2021	0.000000	0.00	2,781.09	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		718172109	1,093.000	PHILIP MORRIS INTERNATIONAL IN		9/28/2021	9/28/2021	10/14/2021	0.000000	0.00	1,297.94	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DAC		718172109	-1,093.000	PHILIP MORRIS INTERNATIONAL IN		10/1/2021	9/28/2021	10/14/2021	0.000000	0.00	-1,297.94	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		718172109	1,093.000	PHILIP MORRIS INTERNATIONAL IN CASH DI..		12/22/2021	12/22/2021	1/10/2022	0.000000	0.00	1,366.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		718546104	1,358.000	PHILLIPS 66 CASH DIVIDEND 092%		11/16/2021	11/16/2021	12/1/2021	0.000000	0.00	1,249.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		723787107	4,220.000	PIONEER NATURAL RESOURCES CO CASH D..		11/29/2021	11/29/2021	12/14/2021	0.000000	0.00	12,744.40	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		723787107	4,220.000	PIONEER NATURAL RESOURCES CO CASH D..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	2,616.40	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		74144T108	1,485.000	T ROWE PRICE GROUP INC CASH DIVIDEND ..		12/15/2021	12/15/2021	12/30/2021	0.000000	0.00	1,603.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		74251V102	2,530.000	PRINCIPAL FINANCIAL GROUP INC CASH DIV..		11/30/2021	11/30/2021	12/21/2021	0.000000	0.00	1,619.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		742718109	1,249.000	PROCTER & GAMBLE CO/THE CASH DIVIDEN..		10/21/2021	10/21/2021	11/15/2021	0.000000	0.00	1,086.38	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		743315103	1,100.000	PROGRESSIVE CORP/THE CASH DIVIDEND ..		10/6/2021	10/6/2021	10/15/2021	0.000000	0.00	110.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		743315103	1,100.000	PROGRESSIVE CORP/THE CASH DIVIDEND ..		12/17/2021	12/17/2021	12/29/2021	0.000000	0.00	1,650.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		74340W103	874.000	PROLOGIS INC CASH DIVIDEND 063%		12/13/2021	12/13/2021	12/31/2021	0.000000	0.00	550.62	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		744320102	1,872.000	PRUDENTIAL FINANCIAL INC CASH DIVIDEN..		11/22/2021	11/22/2021	12/16/2021	0.000000	0.00	2,152.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		744573106	3,269.000	PUBLIC SERVICE ENTERPRISE GROU CASH ..		12/8/2021	12/8/2021	12/31/2021	0.000000	0.00	1,667.19	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		74460D109	1,606.000	PUBLIC STORAGE CASH DIVIDEND 200%		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	3,212.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		747525103	3,140.000	QUALCOMM INC CASH DIVIDEND 068%		12/1/2021	12/1/2021	12/16/2021	0.000000	0.00	2,135.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		74834L100	706.000	QUEST DIAGNOSTICS INC CASH DIVIDEND ..		10/4/2021	10/4/2021	10/20/2021	0.000000	0.00	437.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		75513E101	0.975	RAYTHEON TECHNOLOGIES CORP CASH DI..		11/18/2021	11/18/2021	12/16/2021	0.000000	0.00	0.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		75513E101	0.000	RAYTHEON TECHNOLOGIES CORP		12/1/2021	11/18/2021	12/16/2021	0.000000	0.00	-0.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		756109104	4,834.000	REALTY INCOME CORP CASH DIVIDEND ..		11/1/2021	11/1/2021	11/15/2021	0.000000	0.00	1,140.82	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		756109104	4,834.000	REALTY INCOME CORP CASH DIVIDEND ..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	1,189.16	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		756109104	4,834.000	REALTY INCOME CORP CASH DIVIDEND ..		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	1,191.58	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		7591EP100	19,365.000	REGIONS FINANCIAL CORP CASH DIVIDEND ..		12/2/2021	12/2/2021	1/3/2022	0.000000	0.00	3,292.05	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		760759100	1,229.000	REPUBLIC SERVICES INC CASH DIVIDEND ..		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	565.34	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		761152107	456.000	RESMED INC CASH DIVIDEND 042%		11/9/2021	11/9/2021	12/16/2021	0.000000	0.00	191.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		773903109	306.000	ROCKWELL AUTOMATION INC CASH DIVIDE..		11/12/2021	11/12/2021	12/10/2021	0.000000	0.00	342.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		78409V104	282.000	S&P GLOBAL INC CASH DIVIDEND 077%		11/24/2021	11/24/2021	12/10/2021	0.000000	0.00	217.14	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		808513105	5,718.000	CHARLES SCHWAB CORP/THE CASH DIVIDE..		11/10/2021	11/10/2021	11/26/2021	0.000000	0.00	1,029.24	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		824348106	781.000	SHERWIN-WILLIAMS CO/THE CASH DIVIDEN..		11/18/2021	11/18/2021	12/3/2021	0.000000	0.00	429.55	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		83088M102	1,721.000	SKYWORKS SOLUTIONS INC CASH DIVIDEN..		11/22/2021	11/22/2021	12/14/2021	0.000000	0.00	963.76	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		832696405	2,773.000	J M SMUCKER CO/THE CASH DIVIDEND 0..		11/10/2021	11/10/2021	12/1/2021	0.000000	0.00	2,745.27	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		833034101	1,428.000	SNAP-ON INC CASH DIVIDEND 142%		11/18/2021	11/18/2021	12/10/2021	0.000000	0.00	2,027.76	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		842587107	6,337.000	SOUTHERN CO/THE CASH DIVIDEND 068%		11/12/2021	11/12/2021	12/6/2021	0.000000	0.00	4,182.42	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		857477103	2,096.000	STATE STREET CORP CASH DIVIDEND 05..		12/31/2021	12/31/2021	1/13/2022	0.000000	0.00	1,194.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		863667101	827.000	STRYKER CORP CASH DIVIDEND 069%		12/30/2021	12/30/2021	1/31/2022	0.000000	0.00	574.77	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		866674104	584.000	SUN COMMUNITIES INC CASH DIVIDEND ..		12/30/2021	12/30/2021	1/18/2022	0.000000	0.00	484.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		87165B103	11,140.000	SYNCHRONY FINANCIAL CASH DIVIDEND ..		10/29/2021	10/29/2021	11/12/2021	0.000000	0.00	2,450.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		872540109	1,400.000	TJX COS INC/THE CASH DIVIDEND 026%		11/9/2021	11/9/2021	12/2/2021	0.000000	0.00	364.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		87612E106	3,479.000	TARGET CORP CASH DIVIDEND 090%		11/16/2021	11/16/2021	12/10/2021	0.000000	0.00	3,131.10	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		879369106	173.000	TELEFLEX INC CASH DIVIDEND 034%		11/12/2021	11/12/2021	12/15/2021	0.000000	0.00	58.82	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		880770102	2,069.000	TERADYNE INC CASH DIVIDEND 010%		11/23/2021	11/23/2021	12/17/2021	0.000000	0.00	206.90	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		882508104	1,453.000	TEXAS INSTRUMENTS INC CASH DIVIDEND ..		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	1,670.95	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		883203101	3,877.000	TEXTRON INC CASH DIVIDEND 002%		12/9/2021	12/9/2021	1/1/2022	0.000000	0.00	77.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		883556102	770.000	THERMO FISHER SCIENTIFIC INC CASH DIVI..		12/14/2021	12/14/2021	1/14/2022	0.000000	0.00	200.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		88579Y101	1,271.000	3M CO CASH DIVIDEND 148%		11/18/2021	11/18/2021	12/12/2021	0.000000	0.00	1,881.08	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		892356106	2,976.000	TRACTOR SUPPLY CO CASH DIVIDEND 0..		11/19/2021	11/19/2021	12/8/2021	0.000000	0.00	1,547.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		89417E109	1,985.000	TRAVELERS COS INC/THE CASH DIVIDEND ..		12/9/2021	12/9/2021	12/31/2021	0.000000	0.00	1,746.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		902494103	4,729.000	TYSON FOODS INC CASH DIVIDEND 046%		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	2,175.34	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		902973304	15,264.000	US BANCORP CASH DIVIDEND 046%		12/30/2021	12/30/2021	1/18/2022	0.000000	0.00	7,021.44	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		907818108	481.000	UNION PACIFIC CORP CASH DIVIDEND 11		12/17/2021	12/17/2021	12/30/2021	0.000000	0.00	567.58	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		91324P102	303.000	UNITEDHEALTH GROUP INC CASH DIVIDEND..		12/3/2021	12/3/2021	12/14/2021	0.000000	0.00	439.35	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		913903100	1,060.000	UNIVERSAL HEALTH SERVICES INC CASH DI..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	212.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		918204108	6,011.000	VF CORP CASH DIVIDEND 050%		12/9/2021	12/9/2021	12/20/2021	0.000000	0.00	3,005.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		92276F100	5,594.000	VENTAS INC CASH DIVIDEND 045%		12/31/2021	12/31/2021	1/19/2022	0.000000	0.00	2,517.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		92343V104	11,442.000	VERIZON COMMUNICATIONS INC CASH DIVI..		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	7,322.88	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		92556H206	6,793.000	VIACOMCBS INC CASH DIVIDEND 024%		12/14/2021	12/14/2021	1/3/2022	0.000000	0.00	1,630.32	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		92556V106	11,214.000	VIATRIS INC CASH DIVIDEND 011%		11/22/2021	11/22/2021	12/16/2021	0.000000	0.00	1,233.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		92826C839	470.000	VISA INC CASH DIVIDEND 037%		11/10/2021	11/10/2021	12/7/2021	0.000000	0.00	176.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		928563402	965.000	VMWARE INC CASH DIVIDEND 740%		11/2/2021	11/2/2021	11/1/2021	0.000000	0.00	26,441.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		929160109	818.000	VULCAN MATERIALS CO CASH DIVIDEND ..		11/15/2021	11/15/2021	12/2/2021	0.000000	0.00	302.66	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		92939U106	3,740.000	WEC ENERGY GROUP INC CASH DIVIDEND ..		11/10/2021	11/10/2021	12/1/2021	0.000000	0.00	2,533.85	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		931142103	6,245.000	WALMART INC CASH DIVIDEND 055%		12/9/2021	12/9/2021	1/3/2022	0.000000	0.00	3,434.75	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		931427108	7,970.000	WALGREENS BOOTS ALLIANCE INC CASH DL..		11/12/2021	11/12/2021	12/10/2021	0.000000	0.00	3,805.68	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		949746101	17,267.000	WELLS FARGO & CO CASH DIVIDEND 0..		11/4/2021	11/4/2021	12/1/2021	0.000000	0.00	3,453.40	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		955306105	1,282.000	WEST PHARMACEUTICAL SERVICES I CASH ..		11/9/2021	11/9/2021	11/17/2021	0.000000	0.00	230.76	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		959802109	5,915.000	WESTERN UNION CO/THE CASH DIVIDEND ..		12/16/2021	12/16/2021	12/31/2021	0.000000	0.00	1,390.03	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		96145D105	6,717.000	WESTROCK CO CASH DIVIDEND 025%		11/9/2021	11/9/2021	11/23/2021	0.000000	0.00	1,679.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		962166104	2,511.000	WEYERHAEUSER CO CASH DIVIDEND 05..		10/4/2021	10/4/2021	10/19/2021	0.000000	0.00	1,255.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		962166104	2,511.000	WEYERHAEUSER CO CASH DIVIDEND 01..		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	426.87	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		963320106	1,295.000	WHIRLPOOL CORP CASH DIVIDEND 140%		11/18/2021	11/18/2021	12/15/2021	0.000000	0.00	1,813.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		969457100	3,820.000	WILLIAMS COS INC/THE CASH DIVIDEND ..		12/9/2021	12/9/2021	12/27/2021	0.000000	0.00	1,566.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		98389B100	4,335.000	XCEL ENERGY INC CASH DIVIDEND 045%		12/21/2021	12/21/2021	1/20/2022	0.000000	0.00	1,983.26	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		983919101	4,833.000	XILINX INC CASH DIVIDEND 037%		11/5/2021	11/5/2021	11/15/2021	0.000000	0.00	1,788.21	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		98419M100	2,816.000	XYLEM INC/NY CASH DIVIDEND 028%		11/22/2021	11/22/2021	12/21/2021	0.000000	0.00	798.48	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		988498101	867.000	YUMI BRANDS INC CASH DIVIDEND 050%		11/24/2021	11/24/2021	12/10/2021	0.000000	0.00	433.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		98956P102	598.000	ZIMMER BIOMET HOLDINGS INC CASH DIVID.		12/27/2021	12/27/2021	1/31/2022	0.000000	0.00	143.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		98978V103	623.000	ZOETIS INC CASH DIVIDEND 025%		10/28/2021	10/28/2021	12/1/2021	0.000000	0.00	155.75	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G02602103	2,668.000	AMDOCS LTD CASH DIVIDEND 036%		12/30/2021	12/30/2021	1/28/2022	0.000000	0.00	960.48	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G1151C101	403.000	ACCENTURE PLC CASH DIVIDEND 097%		10/13/2021	10/13/2021	11/15/2021	0.000000	0.00	390.91	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G29183103	1,499.000	EATON CORP PLC CASH DIVIDEND 076%		11/10/2021	11/10/2021	11/30/2021	0.000000	0.00	1,139.24	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G3223R108	885.000	EVEREST RE GROUP LTD CASH DIVIDEND ..		11/30/2021	11/30/2021	12/22/2021	0.000000	0.00	1,371.75	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G47567105	2,005.000	IHS MARKIT LTD CASH DIVIDEND 020%		10/28/2021	10/28/2021	11/12/2021	0.000000	0.00	401.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G51502105	3,543.000	JOHNSON CONTROLS INTERNATIONAL CAS..		12/17/2021	12/17/2021	1/14/2022	0.000000	0.00	1,204.62	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G5494J103	1,077.000	LINDE PLC CASH DIVIDEND 106%		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	1,141.62	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G5960L103	1,700.000	MEDTRONIC PLC CASH DIVIDEND 063%		12/21/2021	12/21/2021	1/14/2022	0.000000	0.00	1,071.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G7997R103	4,888.000	SEAGATE TECHNOLOGY HOLDINGS PL CAS..		12/21/2021	12/21/2021	1/5/2022	0.000000	0.00	3,421.60	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G8473T100	1,318.000	STERIS PLC CASH DIVIDEND 043%		11/22/2021	11/22/2021	12/17/2021	0.000000	0.00	566.74	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		G8994E103	1,620.000	TRANE TECHNOLOGIES PLC CASH DIVIDEN..		12/2/2021	12/2/2021	12/31/2021	0.000000	0.00	955.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		H1467J104	3,305.000	CHUBB LTD CASH DIVIDEND 080%		12/16/2021	12/16/2021	1/7/2022	0.000000	0.00	2,644.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		H2906T109	2,544.000	GARMIN LTD CASH DIVIDEND 067%		12/14/2021	12/14/2021	12/31/2021	0.000000	0.00	1,704.48	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		H84989104	1,561.000	TE CONNECTIVITY LTD CASH DIVIDEND 0..		11/18/2021	11/18/2021	12/3/2021	0.000000	0.00	780.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DA		N53745100	3,025.000	LYONDELLBASELL INDUSTRIES NV CASH DI..		11/26/2021	11/26/2021	12/6/2021	0.000000	0.00	3,418.25	0.00
DIVIDENDS					1,075,860.000							473,026.59	473,026.59	0.00
U.S. DOLLAR					1,075,860.000							473,026.59	473,026.59	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		001055102	3,664.000	AFLAC INC		12/1/2021	11/16/2021	12/1/2021	0.000000	1,209.12	1,209.12	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		00206R102	9,376.000	AT&T INC		11/1/2021	10/7/2021	11/1/2021	0.000000	4,875.52	4,875.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		002824100	4,009.000	ABBOTT LABORATORIES		11/15/2021	10/14/2021	11/15/2021	0.000000	1,804.05	1,804.05	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		00751Y106	746.000	ADVANCE AUTO PARTS INC		10/1/2021	9/16/2021	10/1/2021	0.000000	746.00	746.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		00846U101	2,153.000	AGILENT TECHNOLOGIES INC		10/27/2021	10/4/2021	10/27/2021	0.000000	417.68	417.68	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		009158106	761.000	AIR PRODUCTS AND CHEMICALS INC		11/8/2021	9/30/2021	11/8/2021	0.000000	1,141.50	1,141.50	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		012653101	938.000	ALBEMARLE CORP		10/1/2021	9/16/2021	10/1/2021	0.000000	365.82	365.82	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		015271109	833.000	ALEXANDRIA REAL ESTATE EQUITIE		10/15/2021	9/29/2021	10/15/2021	0.000000	932.96	932.96	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		018802108	3,653.000	ALLIANT ENERGY CORP		11/15/2021	10/29/2021	11/15/2021	0.000000	1,470.33	1,470.33	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		020002101	1,564.000	ALLSTATE CORP/THE		10/1/2021	8/30/2021	10/1/2021	0.000000	1,266.84	1,266.84	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		02005N100	4,835.000	ALLY FINANCIAL INC		11/15/2021	10/29/2021	11/15/2021	0.000000	1,208.75	1,208.75	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		02209S103	2,193.000	ALTRIA GROUP INC		10/12/2021	9/14/2021	10/12/2021	0.000000	1,973.70	1,973.70	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		023608102	4,335.000	AMEREN CORP		12/31/2021	12/7/2021	12/31/2021	0.000000	2,384.25	2,384.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		025537101	5,255.000	AMERICAN ELECTRIC POWER CO INC		12/10/2021	11/9/2021	12/10/2021	0.000000	4,098.90	4,098.90	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		026874784	3,748.000	AMERICAN INTERNATIONAL GROUP I		12/30/2021	12/15/2021	12/30/2021	0.000000	1,199.36	1,199.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		030420103	1,545.000	AMERICAN WATER WORKS CO INC		12/1/2021	11/9/2021	12/1/2021	0.000000	930.86	930.86	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		031100100	1,545.000	AMETEK INC		12/24/2021	12/7/2021	12/24/2021	0.000000	309.00	309.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		031162100	672.000	AMGEN INC		12/8/2021	11/15/2021	12/8/2021	0.000000	1,182.72	1,182.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		032095101	1,873.000	AMPHENOL CORP		10/13/2021	9/20/2021	10/13/2021	0.000000	271.59	271.59	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		032654105	3,924.000	ANALOG DEVICES INC		12/14/2021	12/2/2021	12/14/2021	0.000000	2,707.56	2,707.56	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		035710409	37,291.000	ANNALY CAPITAL MANAGEMENT INC		10/29/2021	9/29/2021	10/29/2021	0.000000	8,204.02	8,204.02	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		036752103	269.000	ANTHEM INC		12/21/2021	12/2/2021	12/21/2021	0.000000	303.97	303.97	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		037833100	2,866.000	APPLE INC		11/12/2021	11/5/2021	11/11/2021	0.000000	630.52	630.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		038222105	1,533.000	APPLIED MATERIALS INC		12/16/2021	11/24/2021	12/16/2021	0.000000	367.92	367.92	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		039483102	6,009.000	ARCHER-DANIELS-MIDLAND CO		12/8/2021	11/16/2021	12/8/2021	0.000000	2,223.33	2,223.33	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		049560105	2,514.000	ATMOS ENERGY CORP		12/13/2021	11/26/2021	12/13/2021	0.000000	1,709.52	1,709.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		05722G100	3,912.000	BAKER HUGHES CO		11/12/2021	11/1/2021	11/12/2021	0.000000	704.16	704.16	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		060505104	6,205.000	BANK OF AMERICA CORP		12/31/2021	12/2/2021	12/31/2021	0.000000	1,303.05	1,303.05	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		064058100	5,875.000	BANK OF NEW YORK MELLON CORP/T		11/12/2021	10/29/2021	11/12/2021	0.000000	1,997.50	1,997.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		071813109	3,011.000	BAXTER INTERNATIONAL INC		10/1/2021	9/2/2021	10/1/2021	0.000000	843.08	843.08	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		086516101	2,415.000	BEST BUY CO INC		10/5/2021	9/13/2021	10/5/2021	0.000000	1,690.50	1,690.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		09073M104	571.000	BIO-TECHNE CORP		11/26/2021	11/10/2021	11/26/2021	0.000000	182.72	182.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		09247X101	251.000	BLACKROCK INC		12/23/2021	12/6/2021	12/23/2021	0.000000	1,036.63	1,036.63	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		09260D107	1,106.000	BLACKSTONE INC		11/8/2021	10/29/2021	11/8/2021	0.000000	1,205.54	1,205.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		099724106	5,056.000	BORGWARNER INC		12/15/2021	11/30/2021	12/15/2021	0.000000	859.52	859.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		101121101	28.000	BOSTON PROPERTIES INC		10/29/2021	9/29/2021	10/29/2021	0.000000	27.44	27.44	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		101121101	856.000	BOSTON PROPERTIES INC		10/29/2021	9/29/2021	10/29/2021	0.000000	838.88	838.88	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		110122108	6,211.000	BRISTOL-MYERS SQUIBB CO		11/1/2021	9/30/2021	11/1/2021	0.000000	3,043.39	3,043.39	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		11133T103	1,794.000	BROADRIDGE FINANCIAL SOLUTIONS		10/5/2021	9/14/2021	10/5/2021	0.000000	1,148.16	1,148.16	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		11135F101	220.000	BROADCOM INC		12/31/2021	12/21/2021	12/31/2021	0.000000	902.00	902.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		115637209	2,081.000	BROWN-FORMAN CORP		10/1/2021	9/2/2021	10/1/2021	0.000000	373.54	373.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		115637209	2,081.000	BROWN-FORMAN CORP		12/28/2021	12/2/2021	12/28/2021	0.000000	392.27	392.27	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		115637209	2,081.000	BROWN-FORMAN CORP		12/29/2021	12/8/2021	12/29/2021	0.000000	2,081.00	2,081.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		12514G108	1,064.000	CDW CORP/PD		12/10/2021	11/23/2021	12/10/2021	0.000000	532.00	532.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		12541W209	2,091.000	CH ROBINSON WORLDWIDE INC		10/1/2021	9/2/2021	10/1/2021	0.000000	1,066.41	1,066.41	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		12572Q105	1,282.000	CME GROUP INC		12/28/2021	12/9/2021	12/28/2021	0.000000	1,153.80	1,153.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		125896100	6,226.000	CMS ENERGY CORP		11/30/2021	11/4/2021	11/30/2021	0.000000	2,708.31	2,708.31	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		126408103	11,227.000	CSX CORP		12/15/2021	11/29/2021	12/15/2021	0.000000	1,047.85	1,047.85	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		126650100	2,382.000	CVS HEALTH CORP		11/1/2021	10/21/2021	11/1/2021	0.000000	1,191.00	1,191.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		14040H105	2,043.000	CAPITAL ONE FINANCIAL CORP		11/26/2021	11/12/2021	11/26/2021	0.000000	1,225.80	1,225.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		14448C104	3,322.000	CARRIER GLOBAL CORP		11/22/2021	10/28/2021	11/22/2021	0.000000	398.64	398.64	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		149123101	2,518.000	CATERPILLAR INC		11/19/2021	10/22/2021	11/19/2021	0.000000	2,794.98	2,794.98	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		150870103	1,672.000	CELANESE CORP		11/15/2021	10/29/2021	11/15/2021	0.000000	1,136.96	1,136.96	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		156782104	3,097.000	CERNER CORP		10/12/2021	9/24/2021	10/12/2021	0.000000	681.34	681.34	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		166764100	926.000	CHEVRON CORP		12/10/2021	11/17/2021	12/10/2021	0.000000	1,240.84	1,240.84	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		171340102	4,596.000	CHURCH & DWIGHT CO INC		12/1/2021	11/12/2021	12/1/2021	0.000000	1,160.49	1,160.49	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		172062101	71.000	CINCINNATI FINANCIAL CORP		10/15/2021	9/15/2021	10/15/2021	0.000000	44.73	44.73	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		172062101	4,096.000	CINCINNATI FINANCIAL CORP		10/15/2021	9/15/2021	10/15/2021	0.000000	2,580.48	2,580.48	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		17275R102	4,570.000	CISCO SYSTEMS INC/DELAWARE		10/27/2021	10/4/2021	10/27/2021	0.000000	1,690.90	1,690.90	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		172908105	793.000	CINTAS CORP		12/15/2021	11/12/2021	12/15/2021	0.000000	753.35	753.35	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		172967424	1,255.000	CITIGROUP INC		11/24/2021	10/29/2021	11/24/2021	0.000000	640.05	640.05	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		174610105	8,156.000	CITIZENS FINANCIAL GROUP INC		11/12/2021	10/28/2021	11/12/2021	0.000000	3,180.84	3,180.84	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		177376100	1,867.000	CITRIX SYSTEMS INC		12/21/2021	12/6/2021	12/21/2021	0.000000	690.79	690.79	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		189054109	2,003.000	CLOROX CO/THE		11/10/2021	10/26/2021	11/10/2021	0.000000	2,323.48	2,323.48	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		191216100	2,738.000	COCA-COLA CO/THE		10/1/2021	9/14/2021	10/1/2021	0.000000	1,149.96	1,149.96	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		191216100	2,738.000	COCA-COLA CO/THE		12/15/2021	11/30/2021	12/15/2021	0.000000	1,149.96	1,149.96	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		192446102	5,017.000	COGNIZANT TECHNOLOGY SOLUTIONS		11/30/2021	11/18/2021	11/30/2021	0.000000	1,204.08	1,204.08	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		194162103	1,439.000	COLGATE-PALMOLIVE CO		11/15/2021	10/20/2021	11/15/2021	0.000000	647.55	647.55	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		20030N101	4,052.000	COMCAST CORP		10/27/2021	10/5/2021	10/27/2021	0.000000	1,013.00	1,013.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		20825C104	3,082.000	CONOCOPHILLIPS		12/1/2021	10/27/2021	12/1/2021	0.000000	1,417.72	1,417.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		209115104	4,166.000	CONSOLIDATED EDISON INC		12/15/2021	11/16/2021	12/15/2021	0.000000	3,228.65	3,228.65	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		219350105	11,351.000	CORNING INC		12/17/2021	11/10/2021	12/17/2021	0.000000	2,724.24	2,724.24	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		22052L104	8,251.000	CORTEVA INC		12/15/2021	11/10/2021	12/15/2021	0.000000	1,155.14	1,155.14	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		22160K105	1,404.000	COSTCO WHOLESALE CORP		11/12/2021	10/28/2021	11/12/2021	0.000000	1,109.16	1,109.16	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		231021106	1,417.000	CUMMINS INC		12/2/2021	11/18/2021	12/2/2021	0.000000	2,054.65	2,054.65	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		23331A109	5,756.000	DR HORTON INC		12/15/2021	12/3/2021	12/15/2021	0.000000	1,295.10	1,295.10	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		233331107	1,049.000	DTE ENERGY CO		10/15/2021	9/17/2021	10/15/2021	0.000000	865.43	865.43	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		235851102	1,316.000	DANAHER CORP		10/29/2021	9/29/2021	10/29/2021	0.000000	276.36	276.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		237194105	794.000	DARDEN RESTAURANTS INC		11/1/2021	10/7/2021	11/1/2021	0.000000	873.40	873.40	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		244199105	560.000	DEERE & CO		11/8/2021	9/29/2021	11/8/2021	0.000000	588.00	588.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		24906P109	5,046.000	DENTSPLY SIRONA INC		10/8/2021	9/23/2021	10/8/2021	0.000000	555.06	555.06	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		25278X109	2,708.000	DIAMONDBACK ENERGY INC		11/18/2021	11/9/2021	11/18/2021	0.000000	1,354.00	1,354.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		254709108	1,546.000	DISCOVER FINANCIAL SERVICES		12/9/2021	11/23/2021	12/9/2021	0.000000	773.00	773.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		256677105	783.000	DOLLAR GENERAL CORP		10/19/2021	10/4/2021	10/19/2021	0.000000	328.86	328.86	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		25746U109	5,672.000	DOMINION ENERGY INC		12/20/2021	12/2/2021	12/20/2021	0.000000	3,573.36	3,573.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		25754A201	417.000	DOMINO'S PIZZA INC		12/30/2021	12/14/2021	12/30/2021	0.000000	391.98	391.98	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		260003108	1,210.000	DOVER CORP		12/14/2021	11/29/2021	12/14/2021	0.000000	605.00	605.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		260557103	5,177.000	DOW INC		12/10/2021	11/29/2021	12/10/2021	0.000000	3,623.90	3,623.90	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		264411505	3,393.000	DUKE REALTY CORP		11/30/2021	11/15/2021	11/30/2021	0.000000	950.04	950.04	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		26441C204	5,071.000	DUKE ENERGY CORP		12/16/2021	11/10/2021	12/16/2021	0.000000	4,994.94	4,994.94	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		26614N102	3,331.000	DUPONT DE NEMOURS INC		12/15/2021	11/29/2021	12/15/2021	0.000000	999.30	999.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		26875P101	3,132.000	EOG RESOURCES INC		10/29/2021	10/14/2021	10/29/2021	0.000000	1,291.95	1,291.95	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		26875P101	3,132.000	EOG RESOURCES INC		12/30/2021	12/14/2021	12/30/2021	0.000000	6,264.00	6,264.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		277432100	2,143.000	EASTMAN CHEMICAL CO		10/1/2021	9/14/2021	10/1/2021	0.000000	1,478.67	1,478.67	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		278642103	3,329.000	EBAY INC		12/17/2021	11/30/2021	12/17/2021	0.000000	599.22	599.22	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		278865100	461.000	ECOLAB INC		10/15/2021	9/13/2021	10/15/2021	0.000000	221.28	221.28	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		281020107	3,693.000	EDISON INTERNATIONAL		11/1/2021	9/29/2021	10/31/2021	0.000000	2,446.61	2,446.61	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		285512109	3,092.000	ELECTRONIC ARTS INC		12/22/2021	12/7/2021	12/22/2021	0.000000	525.64	525.64	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		291011104	3,016.000	EMERSON ELECTRIC CO		12/10/2021	11/10/2021	12/10/2021	0.000000	1,553.24	1,553.24	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		29364G103	3,776.000	ENTERGY CORP		12/1/2021	11/12/2021	12/1/2021	0.000000	3,813.76	3,813.76	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		29444U700	151.000	EQUINIX INC		12/15/2021	11/16/2021	12/15/2021	0.000000	433.37	433.37	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		29472R108	904.000	EQUITY LIFESTYLE PROPERTIES IN		10/8/2021	9/23/2021	10/8/2021	0.000000	327.70	327.70	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		29476L107	1,655.000	EQUITY RESIDENTIAL		10/8/2021	9/24/2021	10/8/2021	0.000000	997.14	997.14	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		297178105	1,040.000	ESSEX PROPERTY TRUST INC		10/15/2021	9/29/2021	10/15/2021	0.000000	2,173.60	2,173.60	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		30034W106	3,676.000	EVERGY INC		12/20/2021	11/18/2021	12/20/2021	0.000000	2,104.51	2,104.51	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		30040W108	3,466.000	EVERSOURCE ENERGY		12/31/2021	12/16/2021	12/31/2021	0.000000	2,088.27	2,088.27	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		30161N101	5,223.000	EXELON CORP		12/10/2021	11/12/2021	12/10/2021	0.000000	1,997.80	1,997.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		302130109	2,378.000	EXPEDITORS INTERNATIONAL OF WA		12/15/2021	11/30/2021	12/15/2021	0.000000	1,379.24	1,379.24	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		30225T102	1,683.000	EXTRA SPACE STORAGE INC		12/31/2021	12/14/2021	12/31/2021	0.000000	2,103.75	2,103.75	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		30231G102	1,713.000	EXXON MOBIL CORP		12/10/2021	11/10/2021	12/10/2021	0.000000	1,507.44	1,507.44	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		302491303	1,214.000	FMC CORP		10/21/2021	9/29/2021	10/21/2021	0.000000	582.72	582.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		303075105	382.000	FACTSET RESEARCH SYSTEMS INC		12/16/2021	11/29/2021	12/16/2021	0.000000	313.24	313.24	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		311900104	5,425.000	FASTENAL CO		11/23/2021	10/25/2021	11/23/2021	0.000000	1,519.00	1,519.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		31428X106	1,943.000	FEDEX CORP		10/1/2021	9/2/2021	10/1/2021	0.000000	1,457.25	1,457.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		31428X106	1,943.000	FEDEX CORP		12/27/2021	12/10/2021	12/27/2021	0.000000	1,457.25	1,457.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		31620R303	3,688.000	FIDELITY NATIONAL FINANCIAL IN		12/31/2021	12/16/2021	12/31/2021	0.000000	1,622.72	1,622.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		316773100	5,414.000	FIFTH THIRD BANCORP		10/15/2021	9/29/2021	10/15/2021	0.000000	1,624.20	1,624.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		33616C100	2,110.000	FIRST REPUBLIC BANK/CA		11/12/2021	10/27/2021	11/12/2021	0.000000	464.20	464.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		337932107	1,853.000	FIRSTENERGY CORP		12/1/2021	11/4/2021	12/1/2021	0.000000	722.67	722.67	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		345370860	34,793.000	FORD MOTOR CO		12/1/2021	11/18/2021	12/1/2021	0.000000	3,479.30	3,479.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		34959J108	2,132.000	FORTIVE CORP		12/30/2021	11/24/2021	12/30/2021	0.000000	149.24	149.24	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		34964C106	1,550.000	FORTUNE BRANDS HOME & SECURITY		12/15/2021	11/24/2021	12/15/2021	0.000000	403.00	403.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		35671D857	5,595.000	FREEPORT-MCMORAN INC		11/1/2021	10/14/2021	11/1/2021	0.000000	419.63	419.63	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		363576109	647.000	ARTHUR J GALLAGHER & CO		12/17/2021	12/2/2021	12/17/2021	0.000000	310.56	310.56	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		369604301	2,824.000	GENERAL ELEC CO		10/25/2021	9/24/2021	10/25/2021	0.000000	225.92	225.92	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		372460105	1,975.000	GENUINE PARTS CO		10/1/2021	9/2/2021	10/1/2021	0.000000	1,609.63	1,609.63	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		375558103	8,858.000	GILEAD SCIENCES INC		12/30/2021	12/14/2021	12/30/2021	0.000000	6,289.18	6,289.18	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		38141G104	574.000	GOLDMAN SACHS GROUP INC/THE		12/30/2021	12/1/2021	12/30/2021	0.000000	1,148.00	1,148.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		384802104	740.000	WW GRAINGER INC		12/1/2021	11/5/2021	12/1/2021	0.000000	1,198.80	1,198.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		40412C101	456.000	HCA HEALTHCARE INC		12/29/2021	12/13/2021	12/29/2021	0.000000	218.88	218.88	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		40434L105	3,938.000	HP INC		10/6/2021	9/7/2021	10/6/2021	0.000000	763.18	763.18	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		406216101	5,571.000	HALLIBURTON CO		12/22/2021	12/8/2021	12/22/2021	0.000000	250.70	250.70	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		416515104	5,612.000	HARTFORD FINANCIAL SERVICES GR		10/4/2021	8/31/2021	10/4/2021	0.000000	1,964.20	1,964.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		42250P103	6,600.000	HEALTHPEAK PROPERTIES INC		11/19/2021	11/5/2021	11/19/2021	0.000000	1,980.00	1,980.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		426281101	759.000	JACK HENRY & ASSOCIATES INC		12/23/2021	12/2/2021	12/23/2021	0.000000	349.14	349.14	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		427866108	1,906.000	HERSHEY CO/THE		12/15/2021	11/18/2021	12/15/2021	0.000000	1,717.31	1,717.31	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		42809H107	6,538.000	HESS CORP		12/30/2021	12/14/2021	12/30/2021	0.000000	1,634.50	1,634.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		42824C109	19,228.000	HEWLETT PACKARD ENTERPRISE CO		10/6/2021	9/10/2021	10/6/2021	0.000000	2,307.36	2,307.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		437076102	330.000	HOME DEPOT INC/THE		12/16/2021	12/1/2021	12/16/2021	0.000000	544.50	544.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		438516106	940.000	HONEYWELL INTERNATIONAL INC		12/3/2021	11/10/2021	12/3/2021	0.000000	921.20	921.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		440452100	3,686.000	HORMEL FOODS CORP		11/15/2021	10/15/2021	11/15/2021	0.000000	903.07	903.07	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		440452100	3,534.000	HORMEL FOODS CORP		11/15/2021	10/15/2021	11/15/2021	0.000000	865.83	865.83	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		444859102	213.000	HUMANA INC		10/29/2021	9/29/2021	10/29/2021	0.000000	149.10	149.10	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		445658107	1,538.000	JB HUNT TRANSPORT SERVICES INC		11/19/2021	11/4/2021	11/19/2021	0.000000	461.40	461.40	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		446150104	24,353.000	HUNTINGTON BANCSHARES INC/OH		10/1/2021	9/16/2021	10/1/2021	0.000000	3,652.95	3,652.95	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		446150104	2,522.000	HUNTINGTON BANCSHARES INC/OH		10/1/2021	9/16/2021	10/1/2021	0.000000	378.30	378.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		45167R104	1,095.000	IDEX CORP		10/29/2021	10/14/2021	10/29/2021	0.000000	591.30	591.30	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		452308109	965.000	ILLINOIS TOOL WORKS INC		10/14/2021	9/29/2021	10/14/2021	0.000000	1,177.30	1,177.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		45687V106	4,009.000	INGERSOLL RAND INC		12/17/2021	11/9/2021	12/17/2021	0.000000	80.18	80.18	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		458140100	5,564.000	INTEL CORP		12/1/2021	11/4/2021	12/1/2021	0.000000	1,933.49	1,933.49	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		460146103	2,670.000	INTERNATIONAL PAPER CO		12/15/2021	11/12/2021	12/15/2021	0.000000	1,234.88	1,234.88	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		460146103	6,973.000	INTERNATIONAL PAPER CO		12/15/2021	11/12/2021	12/15/2021	0.000000	3,225.01	3,225.01	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		461202103	251.000	INTUIT INC		10/18/2021	10/7/2021	10/18/2021	0.000000	170.68	170.68	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		46187W107	4,049.000	INVITATION HOMES INC		11/24/2021	11/8/2021	11/24/2021	0.000000	688.33	688.33	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		46625H100	4,229.000	JPMORGAN CHASE & CO		11/1/2021	10/5/2021	10/31/2021	0.000000	4,229.00	4,229.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		469814107	2,280.000	JACOBS ENGINEERING GROUP INC		10/29/2021	10/14/2021	10/29/2021	0.000000	478.80	478.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		478160104	1,583.000	JOHNSON & JOHNSON		12/7/2021	11/22/2021	12/7/2021	0.000000	1,677.98	1,677.98	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		482480100	637.000	KLA CORP		12/1/2021	11/12/2021	12/1/2021	0.000000	668.85	668.85	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		48251W104	5,611.000	KKR & CO INC		11/30/2021	11/12/2021	11/30/2021	0.000000	813.60	813.60	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		485170302	1,591.000	KANSAS CITY SOUTHERN		10/6/2021	9/10/2021	10/6/2021	0.000000	859.14	859.14	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		487836108	4,912.000	KELLOGG CO		12/15/2021	11/30/2021	12/15/2021	0.000000	2,848.96	2,848.96	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		49271V100	6,620.000	KEURIG DR PEPPER INC		10/15/2021	9/30/2021	10/15/2021	0.000000	1,241.25	1,241.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		493267108	14,774.000	KEYCORP		12/15/2021	11/29/2021	12/15/2021	0.000000	2,880.93	2,880.93	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		494368103	1,288.000	KIMBERLY-CLARK CORP		10/4/2021	9/9/2021	10/4/2021	0.000000	1,468.32	1,468.32	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		49456B101	12,103.000	KINDER MORGAN INC		11/15/2021	10/29/2021	11/15/2021	0.000000	3,267.81	3,267.81	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		500754106	10,737.000	KRAFT HEINZ CO/THE		12/17/2021	11/24/2021	12/17/2021	0.000000	4,294.80	4,294.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		501044101	7,493.000	KROGER CO/THE		12/1/2021	11/12/2021	12/1/2021	0.000000	1,573.53	1,573.53	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		501889208	6,350.000	LKQ CORP		12/2/2021	11/8/2021	12/2/2021	0.000000	1,587.50	1,587.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		512807108	312.000	LAM RESEARCH CORP		10/13/2021	9/27/2021	10/13/2021	0.000000	468.00	468.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		518439104	908.000	ESTEE LAUDER COS INC/THE		12/15/2021	11/29/2021	12/15/2021	0.000000	544.80	544.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		521865204	1,515.000	LEAR CORP		12/29/2021	12/9/2021	12/29/2021	0.000000	1,166.55	1,166.55	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		526057104	5,121.000	LENNAR CORP		10/28/2021	10/13/2021	10/28/2021	0.000000	1,280.25	1,280.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		532457108	956.000	ELI LILLY & CO		12/10/2021	11/12/2021	12/10/2021	0.000000	812.60	812.60	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		534187109	1,388.000	LINCOLN NATIONAL CORP		11/1/2021	10/7/2021	11/1/2021	0.000000	582.96	582.96	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		540424108	5,406.000	LOEWS CORP		12/7/2021	11/23/2021	12/7/2021	0.000000	337.88	337.88	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		548661107	511.000	LOWE'S COS INC		11/3/2021	10/19/2021	11/3/2021	0.000000	408.80	408.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		550241103	15,929.000	LUMEN TECHNOLOGIES INC		12/10/2021	11/26/2021	12/10/2021	0.000000	3,982.25	3,982.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		55261F104	2,709.000	M&T BANK CORP		12/31/2021	11/29/2021	12/31/2021	0.000000	3,250.80	3,250.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		552953101	7,042.000	MGM RESORTS INTERNATIONAL		12/15/2021	12/9/2021	12/15/2021	0.000000	17.61	17.61	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		55354G100	698.000	MSCI INC		11/30/2021	11/10/2021	11/30/2021	0.000000	725.92	725.92	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		56585A102	2,951.000	MARATHON PETROLEUM CORP		12/10/2021	11/16/2021	12/10/2021	0.000000	1,711.58	1,711.58	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		57060D108	196.000	MARKETAXESS HOLDINGS INC		11/17/2021	11/2/2021	11/17/2021	0.000000	129.36	129.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		571748102	799.000	MARSH & MCLENNAN COS INC		11/15/2021	10/7/2021	11/15/2021	0.000000	427.47	427.47	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		573284106	526.000	MARTIN MARIETTA MATERIALS INC		12/31/2021	11/30/2021	12/31/2021	0.000000	320.86	320.86	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		573874104	4,040.000	MARVELL TECHNOLOGY INC		10/27/2021	10/7/2021	10/27/2021	0.000000	242.40	242.40	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		574599106	2,371.000	MASCO CORP		11/29/2021	11/10/2021	11/29/2021	0.000000	557.19	557.19	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		57636Q104	283.000	MASTERCARD INC		11/9/2021	10/7/2021	11/9/2021	0.000000	124.52	124.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		579780206	2,358.000	MCCORMICK & CO INC/MD		10/26/2021	10/8/2021	10/26/2021	0.000000	801.72	801.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		58933Y105	6,749.000	MERCK & CO INC		10/7/2021	9/14/2021	10/7/2021	0.000000	4,386.85	4,386.85	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		59156R108	3,110.000	METLIFE INC		12/14/2021	11/8/2021	12/14/2021	0.000000	1,492.80	1,492.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		594918104	1,384.000	MICROSOFT CORP		12/9/2021	11/17/2021	12/9/2021	0.000000	858.08	858.08	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		595112103	3,318.000	MICRON TECHNOLOGY INC		10/18/2021	9/30/2021	10/18/2021	0.000000	331.80	331.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		59522J103	1,085.000	MID-AMERICA APARTMENT COMMUNIT		10/29/2021	10/14/2021	10/29/2021	0.000000	1,112.13	1,112.13	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		60871R209	4,441.000	MOLSON COORS BEVERAGE CO		12/15/2021	12/2/2021	12/15/2021	0.000000	1,509.94	1,509.94	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		609207105	3,630.000	MONDELEZ INTERNATIONAL INC		10/14/2021	9/29/2021	10/14/2021	0.000000	1,270.50	1,270.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		617446448	2,349.000	MORGAN STANLEY		11/15/2021	10/28/2021	11/15/2021	0.000000	1,644.30	1,644.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		620076307	811.000	MOTOROLA SOLUTIONS INC		10/15/2021	9/14/2021	10/15/2021	0.000000	575.81	575.81	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		631103108	1,023.000	NASDAQ INC		12/17/2021	12/2/2021	12/17/2021	0.000000	552.42	552.42	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		64110D104	5,516.000	NETAPP INC		10/27/2021	10/7/2021	10/27/2021	0.000000	2,758.00	2,758.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		65339F101	5,192.000	NEXTERA ENERGY INC		12/15/2021	11/24/2021	12/15/2021	0.000000	1,998.92	1,998.92	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		654106103	1,582.000	NIKE INC		10/1/2021	8/27/2021	10/1/2021	0.000000	435.05	435.05	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		654106103	1,582.000	NIKE INC		12/28/2021	12/3/2021	12/28/2021	0.000000	482.51	482.51	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		655844108	1,215.000	NORFOLK SOUTHERN CORP		11/19/2021	11/4/2021	11/19/2021	0.000000	1,324.35	1,324.35	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		665859104	2,679.000	NORTHERN TRUST CORP		10/1/2021	9/9/2021	10/1/2021	0.000000	1,875.30	1,875.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		668771108	6,629.000	NORTONLIFELOCK INC		12/15/2021	11/19/2021	12/15/2021	0.000000	828.63	828.63	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		670346105	4,803.000	NUCOR CORP		11/10/2021	9/29/2021	11/10/2021	0.000000	1,945.22	1,945.22	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		670346105	148.000	NUCOR CORP		11/10/2021	9/29/2021	11/10/2021	0.000000	59.94	59.94	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		67066G104	744.000	NVIDIA CORP		12/23/2021	12/1/2021	12/23/2021	0.000000	29.76	29.76	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		674599105	5,442.000	OCCIDENTAL PETROLEUM CORP		10/15/2021	9/9/2021	10/15/2021	0.000000	54.42	54.42	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		679580100	1,726.000	OLD DOMINION FREIGHT LINE INC		12/15/2021	11/30/2021	12/15/2021	0.000000	345.20	345.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		682680103	2,657.000	ONEOK INC		11/15/2021	10/29/2021	11/15/2021	0.000000	2,484.30	2,484.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		68389X105	3,937.000	ORACLE CORP		10/26/2021	10/8/2021	10/26/2021	0.000000	1,259.84	1,259.84	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		68902V107	2,648.000	OTIS WORLDWIDE CORP		12/10/2021	11/18/2021	12/10/2021	0.000000	635.52	635.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		693475105	2,234.000	PNC FINANCIAL SERVICES GROUP I		11/5/2021	10/14/2021	11/5/2021	0.000000	2,792.50	2,792.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		693506107	1,519.000	PPG INDUSTRIES INC		12/10/2021	11/8/2021	12/10/2021	0.000000	896.21	896.21	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		69351T106	3,095.000	PPL CORP		10/1/2021	9/9/2021	10/1/2021	0.000000	1,284.43	1,284.43	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		693718108	2,545.000	PACCAR INC		12/7/2021	11/15/2021	12/7/2021	0.000000	865.30	865.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		695156109	2,461.000	PACKAGING CORP OF AMERICA		10/15/2021	9/14/2021	10/15/2021	0.000000	2,461.00	2,461.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		704326107	1,036.000	PAYCHEX INC		11/29/2021	10/29/2021	11/29/2021	0.000000	683.76	683.76	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		714046109	1,812.000	PERKINELMER INC		11/12/2021	10/21/2021	11/12/2021	0.000000	126.84	126.84	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		717081103	7,131.000	PFIZER INC		12/6/2021	11/4/2021	12/6/2021	0.000000	2,781.09	2,781.09	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		718172109	1,093.000	PHILIP MORRIS INTERNATIONAL IN		10/14/2021	9/28/2021	10/14/2021	0.000000	1,297.94	1,297.94	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		718172109	1,093.000	PHILIP MORRIS INTERNATIONAL IN		10/14/2021	9/28/2021	10/14/2021	0.000000	68.31	68.31	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		718546104	1,358.000	PHILLIPS 66		12/1/2021	11/16/2021	12/1/2021	0.000000	1,249.36	1,249.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		723787107	4,220.000	PIONEER NATURAL RESOURCES CO		10/14/2021	9/29/2021	10/14/2021	0.000000	2,363.20	2,363.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		723787107	4,220.000	PIONEER NATURAL RESOURCES CO		12/14/2021	11/29/2021	12/14/2021	0.000000	12,744.40	12,744.40	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		74144T108	1,485.000	T ROWE PRICE GROUP INC		12/30/2021	12/15/2021	12/30/2021	0.000000	1,603.80	1,603.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		74251V102	2,530.000	PRINCIPAL FINANCIAL GROUP INC		12/21/2021	11/30/2021	12/21/2021	0.000000	1,619.20	1,619.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		742718109	1,249.000	PROCTER & GAMBLE CO/THE		11/15/2021	10/21/2021	11/15/2021	0.000000	1,086.38	1,086.38	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		743315103	1,100.000	PROGRESSIVE CORP/THE		10/15/2021	10/6/2021	10/15/2021	0.000000	110.00	110.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		743315103	1,100.000	PROGRESSIVE CORP/THE		12/29/2021	12/17/2021	12/29/2021	0.000000	1,650.00	1,650.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		74340W103	874.000	PROLOGIS INC		12/31/2021	12/13/2021	12/31/2021	0.000000	550.62	550.62	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		744320102	1,872.000	PRUDENTIAL FINANCIAL INC		12/16/2021	11/22/2021	12/16/2021	0.000000	2,152.80	2,152.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		744573106	3,269.000	PUBLIC SERVICE ENTERPRISE GROU		12/31/2021	12/8/2021	12/31/2021	0.000000	1,667.19	1,667.19	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		74460D109	1,606.000	PUBLIC STORAGE		12/30/2021	12/14/2021	12/30/2021	0.000000	3,212.00	3,212.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		747525103	3,140.000	QUALCOMM INC		12/16/2021	12/1/2021	12/16/2021	0.000000	2,135.20	2,135.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		74834L100	706.000	QUEST DIAGNOSTICS INC		10/20/2021	10/4/2021	10/20/2021	0.000000	437.72	437.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		754730109	4,947.000	RAYMOND JAMES FINANCIAL INC		10/15/2021	9/30/2021	10/15/2021	0.000000	1,286.22	1,286.22	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		756109104	4,834.000	REALTY INCOME CORP		10/15/2021	9/30/2021	10/15/2021	0.000000	1,140.82	1,140.82	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		756109104	4,834.000	REALTY INCOME CORP		11/15/2021	11/1/2021	11/15/2021	0.000000	1,140.82	1,140.82	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		756109104	4,834.000	REALTY INCOME CORP		12/15/2021	11/30/2021	12/15/2021	0.000000	1,189.16	1,189.16	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		7591EP100	19,365.000	REGIONS FINANCIAL CORP		10/1/2021	9/2/2021	10/1/2021	0.000000	3,292.05	3,292.05	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		760759100	1,229.000	REPUBLIC SERVICES INC		10/15/2021	9/30/2021	10/15/2021	0.000000	565.34	565.34	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		761152107	456.000	RESMED INC		12/16/2021	11/9/2021	12/16/2021	0.000000	191.52	191.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		773903109	306.000	ROCKWELL AUTOMATION INC		12/10/2021	11/12/2021	12/10/2021	0.000000	342.72	342.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		78409V104	282.000	S&P GLOBAL INC		12/10/2021	11/24/2021	12/10/2021	0.000000	217.14	217.14	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		808513105	5,718.000	CHARLES SCHWAB CORP/THE		11/26/2021	11/10/2021	11/26/2021	0.000000	1,029.24	1,029.24	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		824348106	781.000	SHERWIN-WILLIAMS CO/THE		12/3/2021	11/18/2021	12/3/2021	0.000000	429.55	429.55	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		83088M102	1,721.000	SKYWORKS SOLUTIONS INC		12/14/2021	11/22/2021	12/14/2021	0.000000	963.76	963.76	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		832696405	2,773.000	J M SMUCKER CO/THE		12/1/2021	11/10/2021	12/1/2021	0.000000	2,745.27	2,745.27	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		833034101	1,428.000	SNAP-ON INC		12/10/2021	11/18/2021	12/10/2021	0.000000	2,027.76	2,027.76	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		842587107	6,337.000	SOUTHERN CO/THE		12/6/2021	11/12/2021	12/6/2021	0.000000	4,182.42	4,182.42	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		857477103	2,096.000	STATE STREET CORP		10/12/2021	9/30/2021	10/12/2021	0.000000	1,194.72	1,194.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		863667101	827.000	STRYKER CORP		10/29/2021	9/29/2021	10/29/2021	0.000000	521.01	521.01	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		866674104	584.000	SUN COMMUNITIES INC		10/15/2021	9/29/2021	10/15/2021	0.000000	484.72	484.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		87165B103	11,140.000	SYNCHRONY FINANCIAL		11/12/2021	10/29/2021	11/12/2021	0.000000	2,450.80	2,450.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		871829107	3,033.000	SYSCO CORP		10/22/2021	9/30/2021	10/22/2021	0.000000	1,425.51	1,425.51	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		872540109	1,400.000	TJX COS INC/THE		12/2/2021	11/9/2021	12/2/2021	0.000000	364.00	364.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		87612E106	3,479.000	TARGET CORP		12/10/2021	11/16/2021	12/10/2021	0.000000	3,131.10	3,131.10	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		879369106	173.000	TELEFLEX INC		12/15/2021	11/12/2021	12/15/2021	0.000000	58.82	58.82	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		880770102	2,069.000	TERADYNE INC		12/17/2021	11/23/2021	12/17/2021	0.000000	206.90	206.90	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		882508104	1,453.000	TEXAS INSTRUMENTS INC		11/15/2021	10/29/2021	11/15/2021	0.000000	1,670.95	1,670.95	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		883203101	3,877.000	TEXTRON INC		10/1/2021	9/9/2021	10/1/2021	0.000000	77.54	77.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		883556102	770.000	THERMO FISHER SCIENTIFIC INC		10/15/2021	9/14/2021	10/15/2021	0.000000	200.20	200.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		88579Y101	1,271.000	3M CO		12/13/2021	11/18/2021	12/12/2021	0.000000	1,881.08	1,881.08	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		892356106	2,976.000	TRACTOR SUPPLY CO		12/8/2021	11/19/2021	12/8/2021	0.000000	1,547.52	1,547.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		89417E109	1,985.000	TRAVELERS COS INC/THE		12/31/2021	12/9/2021	12/31/2021	0.000000	1,746.80	1,746.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		902494103	4,729.000	TYSON FOODS INC		12/15/2021	11/30/2021	12/15/2021	0.000000	2,175.34	2,175.34	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		902973304	15,264.000	US BANCORP		10/15/2021	9/29/2021	10/15/2021	0.000000	7,021.44	7,021.44	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		907818108	481.000	UNION PACIFIC CORP		12/30/2021	12/17/2021	12/30/2021	0.000000	567.58	567.58	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		91324P102	303.000	UNITEDHEALTH GROUP INC		12/14/2021	12/3/2021	12/14/2021	0.000000	439.35	439.35	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		913903100	1,060.000	UNIVERSAL HEALTH SERVICES INC		12/15/2021	11/30/2021	12/15/2021	0.000000	212.00	212.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		916204108	6,011.000	VF CORP		12/20/2021	12/9/2021	12/20/2021	0.000000	3,005.50	3,005.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		92276F100	5,594.000	VENTAS INC		10/14/2021	9/30/2021	10/14/2021	0.000000	2,517.30	2,517.30	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		92343V104	11,442.000	VERIZON COMMUNICATIONS INC		11/1/2021	10/7/2021	11/1/2021	0.000000	7,322.88	7,322.88	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		92556H206	6,793.000	VIACOMCBS INC		10/1/2021	9/14/2021	10/1/2021	0.000000	1,630.32	1,630.32	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		92556V106	11,214.000	VIATRIS INC		12/16/2021	11/22/2021	12/16/2021	0.000000	1,233.54	1,233.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		92826C839	414.000	VISA INC		12/7/2021	11/10/2021	12/7/2021	0.000000	155.25	155.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		92826C839	56.000	VISA INC		12/7/2021	11/10/2021	12/7/2021	0.000000	21.00	21.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		928563402	965.000	VMWARE INC		11/1/2021	11/2/2021	11/1/2021	0.000000	26,441.00	26,441.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DVC		928563402	-965.000	VMWARE INC		11/1/2021	11/2/2021	11/1/2021	0.000000	-26,441.00	-26,441.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		928563402	965.000	VMWARE INC		11/1/2021	11/2/2021	11/1/2021	0.000000	26,441.00	26,441.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		929160109	818.000	VULCAN MATERIALS CO		12/2/2021	11/15/2021	12/2/2021	0.000000	302.66	302.66	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		92939U106	3,740.000	WEC ENERGY GROUP INC		12/1/2021	11/10/2021	12/1/2021	0.000000	2,533.85	2,533.85	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		931427108	7,970.000	WALGREENS BOOTS ALLIANCE INC		12/10/2021	11/12/2021	12/10/2021	0.000000	3,805.68	3,805.68	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		949746101	17,267.000	WELLS FARGO & CO		12/1/2021	11/4/2021	12/1/2021	0.000000	3,453.40	3,453.40	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		955306105	1,282.000	WEST PHARMACEUTICAL SERVICES I		11/17/2021	11/9/2021	11/17/2021	0.000000	230.76	230.76	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		959802109	5,915.000	WESTERN UNION CO/THE		12/31/2021	12/16/2021	12/31/2021	0.000000	1,390.03	1,390.03	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		96145D105	6,717.000	WESTROCK CO		11/23/2021	11/9/2021	11/23/2021	0.000000	1,679.25	1,679.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		962166104	2,511.000	WEYERHAEUSER CO		10/19/2021	10/4/2021	10/19/2021	0.000000	1,255.50	1,255.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		962166104	2,511.000	WEYERHAEUSER CO		12/17/2021	12/2/2021	12/17/2021	0.000000	426.87	426.87	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		963320106	1,295.000	WHIRLPOOL CORP		12/15/2021	11/18/2021	12/15/2021	0.000000	1,813.00	1,813.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		969457100	3,820.000	WILLIAMS COS INC/THE		12/27/2021	12/9/2021	12/27/2021	0.000000	1,566.20	1,566.20	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		98389B100	4,335.000	XCEL ENERGY INC		10/20/2021	9/14/2021	10/20/2021	0.000000	1,983.26	1,983.26	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		983919101	4,833.000	XILINX INC		11/15/2021	11/5/2021	11/15/2021	0.000000	1,788.21	1,788.21	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		98419M100	2,816.000	XYLEM INC/NY		12/21/2021	11/22/2021	12/21/2021	0.000000	788.48	788.48	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		988498101	867.000	YUM! BRANDS INC		12/10/2021	11/24/2021	12/10/2021	0.000000	433.50	433.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		98956P102	598.000	ZIMMER BIOMET HOLDINGS INC		10/29/2021	9/29/2021	10/29/2021	0.000000	143.52	143.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		98978V103	623.000	ZOETIS INC		12/1/2021	10/28/2021	12/1/2021	0.000000	155.75	155.75	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G02602103	2,668.000	AMDOCS LTD		10/29/2021	9/29/2021	10/29/2021	0.000000	960.48	960.48	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G1151C101	403.000	ACCENTURE PLC		11/15/2021	10/13/2021	11/15/2021	0.000000	390.91	390.91	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G29183103	1,499.000	EATON CORP PLC		12/1/2021	11/10/2021	11/30/2021	0.000000	1,139.24	1,139.24	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G3223R108	885.000	EVEREST RE GROUP LTD		12/22/2021	11/30/2021	12/22/2021	0.000000	1,371.75	1,371.75	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G47567105	2,005.000	IHS MARKIT LTD		11/12/2021	10/28/2021	11/12/2021	0.000000	401.00	401.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G51502105	3,543.000	JOHNSON CONTROLS INTERNATIONAL		10/15/2021	9/24/2021	10/15/2021	0.000000	956.61	956.61	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G5494J103	1,077.000	LINDE PLC		12/17/2021	12/2/2021	12/17/2021	0.000000	1,141.62	1,141.62	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G5960L103	1,700.000	MEDTRONIC PLC		10/15/2021	9/23/2021	10/15/2021	0.000000	1,071.00	1,071.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G7997R103	4,671.000	SEAGATE TECHNOLOGY HOLDINGS PL		10/6/2021	9/21/2021	10/6/2021	0.000000	3,129.57	3,129.57	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G7997R103	217.000	SEAGATE TECHNOLOGY HOLDINGS PL		10/6/2021	9/21/2021	10/6/2021	0.000000	145.39	145.39	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G8473T100	1,318.000	STERIS PLC		12/17/2021	11/22/2021	12/17/2021	0.000000	566.74	566.74	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		G8994E103	1,620.000	TRANE TECHNOLOGIES PLC		12/31/2021	12/2/2021	12/31/2021	0.000000	955.80	955.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		H1467J104	3,305.000	CHUBB LTD		10/8/2021	9/16/2021	10/8/2021	0.000000	2,644.00	2,644.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		H2906T109	2,544.000	GARMIN LTD		12/31/2021	12/14/2021	12/31/2021	0.000000	1,704.48	1,704.48	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		H84989104	1,561.000	TE CONNECTIVITY LTD		12/3/2021	11/18/2021	12/3/2021	0.000000	780.50	780.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	DV		N53745100	3,025.000	LYONDELLBASELL INDUSTRIES NV		12/6/2021	11/26/2021	12/6/2021	0.000000	3,418.25	3,418.25	0.00
INTEREST					0.000							2.18	2.18	0.00
U.S. DOLLAR					0.000							2.18	2.18	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/4/2021	10/4/2021	10/1/2021	0.000000	1.68	1.68	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/2/2021	11/2/2021	11/1/2021	0.000000	1.80	1.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/2/2021	12/2/2021	12/1/2021	0.000000	1.82	1.82	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	DR INTEREST-ACCOUNT 9567728400		11/1/2021	10/29/2021	10/29/2021	0.000000	-3.26	-3.26	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CR INTEREST-ACCOUNT 9567728400		12/1/2021	11/30/2021	11/30/2021	0.000000	0.14	0.14	0.00
INTEREST ACCRUAL					0.000							0.00	-0.02	0.00
U.S. DOLLAR					0.000							0.00	-0.02	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/30/2021	11/30/2021	12/1/2021	0.000000	0.00	-0.02	0.00
MANUAL JOURNAL ENTRIES					0.000							0.00	0.00	0.00
U.S. DOLLAR					0.000							0.00	0.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE SEPTEMBER 2021 GL A.		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	447.59	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE OCTOBER 2021 GL ACCT.(71...		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-748.83	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC.		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	748.83	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE NOVEMBER 2021 GL ACCT.(...		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-72.71	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(71042C)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-748.83	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC.		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	748.83	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A.		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-72.71	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(71042C)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	72.71	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	72.71	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE DECEMBER 2021 GL ACCT.(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-41.55	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE SEPTEMBER 2021 GL..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	248.84	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE OCTOBER 2021 GL ACCT.(..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-276.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	276.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE NOVEMBER 2021 GL ACCT..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-143.62	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(220390)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-276.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	276.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-143.62	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(220390)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	143.62	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	143.62	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE DECEMBER 2021 GL ACCT.(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-164.33	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE SEPTEMBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-447.59	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE OCTOBER 2021 GL ACCT.(22..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	748.83	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-748.83	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE NOVEMBER 2021 GL ACCT.(..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	72.71	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(220391)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	748.83	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-748.83	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	72.71	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(220391)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-72.71	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-72.71	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL REBATE DECEMBER 2021 GL ACCT.(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	41.55	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN SEPTEMBER 2021..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-1,213.13	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN OCTOBER 2021 GL AC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	221.17	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-221.17	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN NOVEMBER 2021 GL A..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	886.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(120350)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	221.17	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-221.17	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	886.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(120350)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-886.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-886.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN DECEMBER 2021 GL A..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	1,055.34	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE SEPTEMBER 2021 GL..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-248.84	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE OCTOBER 2021 GL ACCT.(..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	276.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-276.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE NOVEMBER 2021 GL ACCT..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	143.62	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(710480)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	276.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-276.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	143.62	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(710480)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-143.62	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-143.62	0.00

Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL BANK FEE DECEMBER 2021 GL ACCT..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	164.33	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN SEPTEMBER 2021..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	1,213.13	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN OCTOBER 2021 GL AC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-221.17	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	221.17	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN NOVEMBER 2021 GL A..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-886.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(625050)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-221.17	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	221.17	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-886.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REVERSAL GL ACCT.(625050)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	886.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	886.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	JNL			0.000	BNY SL GROSS EARN DECEMBER 2021 GL A..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-1,055.34	0.00
MISCELLANEOUS ACTIVITY					-1.463							53.23	127.44	53.23
U.S. DOLLAR					-1.463							53.23	127.44	53.23
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		24703L202	0.000	Cash in Lieu of Fractional Sha DELL TECHNOL..		11/16/2021	11/16/2021		0.000000	42.40	42.40	42.40
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		460146103	0.000	Cash in Lieu of Fractional Sha INTERNATIONAL..		11/3/2021	11/3/2021		0.000000	20.25	20.25	20.25
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		460146103	0.000	Cash in Lieu of Fractional Sha INTERNATIONAL..		11/3/2021	11/3/2021		0.000000	25.31	25.31	25.31
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		485170302	0.000	Cash in Lieu of Fractional Sha KANSAS CITY S..		12/22/2021	12/22/2021		0.000000	30.46	30.46	30.46
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SW		68629Y103	-0.400	RV: FRACADJ:RAF-ERU-IAS-6304507		11/15/2021	11/15/2021	11/15/2021	0.000000	-8.86	0.00	-8.86
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		756109104	0.000	Cash in Lieu of Fractional Sha REALTY INCOME..		12/1/2021	11/30/2021		0.000000	9.02	9.02	9.02
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SW		871332102	-0.727	RV: FRACADJ:RAF-ERU-IAS-6117866		10/1/2021	10/1/2021	10/1/2021	0.000000	-18.73	0.00	-18.73
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	SW		928563402	-0.336	RV: FRACADJ:RAF-ERU-IAS-6251120		11/2/2021	11/2/2021	11/2/2021	0.000000	-46.62	0.00	-46.62
PURCHASES					543,053.610							543,053.61	-543,053.61	0.00
U.S. DOLLAR					543,053.610							543,053.61	-543,053.61	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	22,983.140	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/1/2021	10/1/2021	10/1/2021	1.000000	22,983.14	-22,983.14	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	2,838.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/5/2021	10/5/2021	10/5/2021	1.000000	2,838.66	-2,838.66	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	7,204.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/6/2021	10/6/2021	10/6/2021	1.000000	7,204.64	-7,204.64	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	4,386.850	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/7/2021	10/7/2021	10/7/2021	1.000000	4,386.85	-4,386.85	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	4,523.900	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/8/2021	10/8/2021	10/8/2021	1.000000	4,523.90	-4,523.90	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	739.590	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/13/2021	10/13/2021	10/13/2021	1.000000	739.59	-739.59	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	9,992.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/14/2021	10/14/2021	10/14/2021	1.000000	9,992.49	-9,992.49	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	22,285.960	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/15/2021	10/15/2021	10/15/2021	1.000000	22,285.96	-22,285.96	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	2,530.090	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/18/2021	10/18/2021	10/18/2021	1.000000	2,530.09	-2,530.09	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	2,420.980	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/20/2021	10/20/2021	10/20/2021	1.000000	2,420.98	-2,420.98	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	582.720	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/21/2021	10/21/2021	10/21/2021	1.000000	582.72	-582.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	5,262.510	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/22/2021	10/22/2021	10/22/2021	1.000000	5,262.51	-5,262.51	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	2,061.560	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/26/2021	10/26/2021	10/26/2021	1.000000	2,061.56	-2,061.56	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	6,121.980	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/27/2021	10/27/2021	10/27/2021	1.000000	6,121.98	-6,121.98	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	1,280.250	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/28/2021	10/28/2021	10/28/2021	1.000000	1,280.25	-1,280.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	14,591.730	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/29/2021	10/29/2021	10/29/2021	1.000000	14,591.73	-14,591.73	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	699.690	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/1/2021	11/1/2021	11/1/2021	1.000000	699.69	-699.69	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	26,442.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/2/2021	11/2/2021	11/2/2021	1.000000	26,442.80	-26,442.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	454.360	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/3/2021	11/3/2021	11/3/2021	1.000000	454.36	-454.36	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	2,792.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/5/2021	11/5/2021	11/5/2021	1.000000	2,792.50	-2,792.50	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	124.520	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/9/2021	11/9/2021	11/9/2021	1.000000	124.52	-124.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	4,328.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/10/2021	11/10/2021	11/10/2021	1.000000	4,328.64	-4,328.64	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	11,065.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/12/2021	11/12/2021	11/12/2021	1.000000	11,065.02	-11,065.02	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	3,093.560	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/15/2021	11/15/2021	11/15/2021	1.000000	3,093.56	-3,093.56	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	390.910	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/16/2021	11/16/2021	11/16/2021	1.000000	390.91	-390.91	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	402.520	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/17/2021	11/17/2021	11/17/2021	1.000000	402.52	-402.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	1,354.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/18/2021	11/18/2021	11/18/2021	1.000000	1,354.00	-1,354.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	6,560.730	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/19/2021	11/19/2021	11/19/2021	1.000000	6,560.73	-6,560.73	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	3,198.250	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/23/2021	11/23/2021	11/23/2021	1.000000	3,198.25	-3,198.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	1,328.380	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/24/2021	11/24/2021	11/24/2021	1.000000	1,328.38	-1,328.38	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	2,437.760	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/26/2021	11/26/2021	11/26/2021	1.000000	2,437.76	-2,437.76	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	6,401.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/30/2021	11/30/2021	11/30/2021	1.000000	6,401.95	-6,401.95	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	29,394.620	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/1/2021	12/1/2021	12/1/2021	1.000000	29,394.62	-29,394.62	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	4,310.630	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/2/2021	12/2/2021	12/2/2021	1.000000	4,310.63	-4,310.63	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	1,350.750	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/3/2021	12/3/2021	12/3/2021	1.000000	1,350.75	-1,350.75	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	3,057.410	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/7/2021	12/7/2021	12/7/2021	1.000000	3,057.41	-3,057.41	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	4,953.570	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/8/2021	12/8/2021	12/8/2021	1.000000	4,953.57	-4,953.57	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	5,049.330	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/9/2021	12/9/2021	12/9/2021	1.000000	5,049.33	-5,049.33	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	32,550.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/10/2021	12/10/2021	12/10/2021	1.000000	32,550.18	-32,550.18	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	18,952.870	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/14/2021	12/14/2021	12/14/2021	1.000000	18,952.87	-18,952.87	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	35,304.990	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/15/2021	12/15/2021	12/15/2021	1.000000	35,304.99	-35,304.99	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	11,933.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/16/2021	12/16/2021	12/16/2021	1.000000	11,933.66	-11,933.66	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	10,336.810	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/17/2021	12/17/2021	12/17/2021	1.000000	10,336.81	-10,336.81	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	152,453.930	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/20/2021	12/20/2021	12/20/2021	1.000000	152,453.93	-152,453.93	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	806.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/22/2021	12/22/2021	12/22/2021	1.000000	806.80	-806.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	2,787.280	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/23/2021	12/23/2021	12/23/2021	1.000000	2,787.28	-2,787.28	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	2,028.580	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/28/2021	12/28/2021	12/28/2021	1.000000	2,028.58	-2,028.58	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	5,116.430	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/29/2021	12/29/2021	12/29/2021	1.000000	5,116.43	-5,116.43	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	22,459.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/30/2021	12/30/2021	12/30/2021	1.000000	22,459.64	-22,459.64	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	B		996085619	19,323.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/31/2021	12/31/2021	12/31/2021	1.000000	19,323.49	-19,323.49	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS					0.000							-460,376.78	-460,376.78	0.00
U.S. DOLLAR					0.000							-460,376.78	-460,376.78	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		10/4/2021	10/4/2021		0.000000	-68,633.72	-68,633.72	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		10/12/2021	10/12/2021		0.000000	-22,388.25	-22,388.25	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		10/15/2021	10/15/2021		0.000000	-1,411.88	-1,411.88	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		10/18/2021	10/18/2021		0.000000	-36,867.80	-36,867.80	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		10/25/2021	10/25/2021		0.000000	-6,516.05	-6,516.05	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		11/1/2021	11/1/2021		0.000000	-24,284.70	-24,284.70	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		11/8/2021	11/8/2021		0.000000	-54,625.23	-54,625.23	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		11/15/2021	11/15/2021		0.000000	-18,453.22	-18,453.22	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		11/15/2021	11/15/2021		0.000000	-1,568.60	-1,568.60	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		11/22/2021	11/22/2021		0.000000	-30,212.54	-30,212.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		11/29/2021	11/29/2021		0.000000	-7,363.03	-7,363.03	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		12/6/2021	12/6/2021		0.000000	-42,689.88	-42,689.88	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		12/13/2021	12/13/2021		0.000000	-52,574.00	-52,574.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		12/14/2021	12/14/2021		0.000000	-815.45	-815.45	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		12/20/2021	12/20/2021		0.000000	-80,118.93	-80,118.93	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		12/27/2021	12/27/2021		0.000000	-15,649.43	-15,649.43	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		485170302	0.000	MAND CASH & STOCK MERGER KANSAS CIT..		12/14/2021	12/14/2021		0.000000	-143,190.00	-143,190.00	0.00



Transaction Detail

KRS INTERNAL EQUITY - KR3F10110002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		485170302	0.000	CASH & STOCK MERGER KANSAS CITY SOU..		12/17/2021	12/17/2021		0.000000	143,190.00	143,190.00	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL REBATE SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	356.46	356.46	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL REBATE OCTOBER 2021		10/15/2021	10/15/2021		0.000000	447.59	447.59	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL REBATE NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	748.83	748.83	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	BNY SL BANK FEE SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	-229.49	-229.49	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	BNY SL BANK FEE OCTOBER 2021		10/15/2021	10/15/2021		0.000000	-248.84	-248.84	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CW		NA9123459	0.000	BNY SL BANK FEE NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	-276.54	-276.54	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CDC		NA9123459	0.000			9/15/2021	9/15/2021		0.000000	-1,302.86	-1,302.86	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL GROSS EARN SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	1,175.89	1,175.89	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNI NGS FOR SEP..		10/15/2021	10/15/2021		0.000000	1,411.88	1,411.88	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CDC		NA9123459	0.000			10/15/2021	10/15/2021		0.000000	-1,411.88	-1,411.88	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL GROSS EARN OCTOBER 2021		10/15/2021	10/15/2021		0.000000	1,213.13	1,213.13	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNI NGS FOR OC..		11/15/2021	11/15/2021		0.000000	1,568.60	1,568.60	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CDC		NA9123459	0.000			11/15/2021	11/15/2021		0.000000	-1,568.60	-1,568.60	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	BNY SL GROSS EARNINGS NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	1,096.31	1,096.31	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNI NGS FOR NO..		12/14/2021	12/14/2021		0.000000	815.45	815.45	0.00
SALES					-385,900.490							-385,900.49	385,900.49	0.00
U.S. DOLLAR					-385,900.490							-385,900.49	385,900.49	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-65,199.520	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/4/2021	10/4/2021	10/4/2021	1.000000	-65,199.52	65,199.52	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-18,538.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/12/2021	10/12/2021	10/12/2021	1.000000	-18,538.49	18,538.49	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-35,283.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/19/2021	10/19/2021	10/19/2021	1.000000	-35,283.44	35,283.44	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-6,290.130	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/25/2021	10/25/2021	10/25/2021	1.000000	-6,290.13	6,290.13	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-51,690.190	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/8/2021	11/8/2021	11/8/2021	1.000000	-51,690.19	51,690.19	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-29,813.900	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/22/2021	11/22/2021	11/22/2021	1.000000	-29,813.90	29,813.90	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-6,122.080	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/29/2021	11/29/2021	11/29/2021	1.000000	-6,122.08	6,122.08	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-34,945.870	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/6/2021	12/6/2021	12/6/2021	1.000000	-34,945.87	34,945.87	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-48,983.400	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/13/2021	12/13/2021	12/13/2021	1.000000	-48,983.40	48,983.40	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-76,716.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/21/2021	12/21/2021	12/21/2021	1.000000	-76,716.49	76,716.49	0.00
KR3F10110002	KR3F10110002: KRS INTERNAL EQUITY	S		996085619	-12,316.980	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/27/2021	12/27/2021	12/27/2021	1.000000	-12,316.98	12,316.98	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
GRAND TOTAL					32,564,264.966							228,681,586.78	7,985,130.91	12,921,333.12
CLASS ACTIONS					0.000							11,482.93	11,482.93	11,482.93
U.S. DOLLAR					0.000							11,482.93	11,482.93	11,482.93
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	2-17-CV-3711-TJSEndo Internati onal plc (2017) ..		11/4/2021	11/4/2021		0.000000	2,270.70	2,270.70	2,270.70
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	04-cv-9866 (LTS)(HBP)Pfizer, I nc. (2004) Distrib..		11/19/2021	11/19/2021		0.000000	152.43	152.43	152.43
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	115-cv-00374-LYDell, Inc. (201 4) Distribution IS..		12/6/2021	12/6/2021		0.000000	305.40	305.40	305.40
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CLASS ACTION PROCEEDS		12/1/2021	11/18/2021		0.000000	8,653.97	8,653.97	8,653.97
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CLASS ACTION PROCEEDS		12/1/2021	11/18/2021		0.000000	100.43	100.43	100.43
CORPORATE ACTIONS					64,823.892							568,940.85	497,970.00	497,970.03
U.S. DOLLAR					64,823.892							568,940.85	497,970.00	497,970.03
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	3,045.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	111.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	84.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	63.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	195.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	204.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	132.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	414.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	267.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	297.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	9.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	780.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	330.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	693.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	939.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	438.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	168.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	624.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	360.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	69.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		040413106	204.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	657.552	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	30,193.19	0.00	30,193.19
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	4,997.972	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	229,494.70	0.00	229,494.70
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	25.956	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	1,191.84	0.00	1,191.84
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	216.300	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	9,931.97	0.00	9,931.97
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	363.384	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	16,685.71	0.00	16,685.71
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	383.572	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	17,612.69	0.00	17,612.69
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	34.608	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	1,589.12	0.00	1,589.12
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	758.492	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	34,828.11	0.00	34,828.11
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	487.396	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	22,380.04	0.00	22,380.04
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	109.592	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	5,032.20	0.00	5,032.20

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	1,375.668	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	63,167.32	0.00	63,167.32
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	579.684	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	26,617.68	0.00	26,617.68
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	1,217.048	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	55,883.88	0.00	55,883.88
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	1,643.880	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	75,482.97	0.00	75,482.97
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	126.896	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	5,826.76	0.00	5,826.76
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	1,032.472	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	47,408.60	0.00	47,408.60
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	1,012.284	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	46,481.62	0.00	46,481.62
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	248.024	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	11,388.66	0.00	11,388.66
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	43.260	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	1,986.39	0.00	1,986.39
KR2F19020002	KR2F19020002: S&P 500 INDEX	SD		13645T100	643.132	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	29,531.05	0.00	29,531.05
KR2F19020002	KR2F19020002: S&P 500 INDEX	MBV		459200101	0.000	INTERNATIONAL BUSINESS MACHINE NON T..		11/4/2021	11/4/2021	11/3/2021	0.000000	-237,140.21	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	MBV		460146103	0.000	INTERNATIONAL PAPER CO NON TAXABLE D..		10/1/2021	10/1/2021	10/1/2021	0.000000	-43,039.80	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	150.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	3,558.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	102.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	174.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	42.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	248.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	46.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	158.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	68.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	166.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	80.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	78.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	284.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	300.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	156.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	604.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	386.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	70.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	80.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	1,110.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	468.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	986.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	1,330.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	170.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	426.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	56.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	898.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	686.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	58.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	408.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		46120E602	388.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		485170302	0.000	MAND CASH & STOCK MERGER KANSAS CIT ..		12/14/2021	12/14/2021		0.000000	497,970.00	497,970.00	497,970.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-228.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-30,193.19	0.00	-30,193.19
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-1,733.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-229,494.70	0.00	-229,494.70
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-9.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-1,191.84	0.00	-1,191.84
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-75.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-9,931.97	0.00	-9,931.97
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-126.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-16,685.71	0.00	-16,685.71
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-133.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-17,612.69	0.00	-17,612.69
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-12.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-1,589.12	0.00	-1,589.12
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-263.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-34,828.10	0.00	-34,828.10
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-169.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-22,380.04	0.00	-22,380.04
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-38.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-5,032.20	0.00	-5,032.20
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-477.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-63,167.32	0.00	-63,167.32
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-201.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-26,617.68	0.00	-26,617.68
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-422.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-55,883.88	0.00	-55,883.88
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-570.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-75,482.96	0.00	-75,482.96
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-44.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-5,826.75	0.00	-5,826.75
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-358.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-47,408.60	0.00	-47,408.60
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-351.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-46,481.61	0.00	-46,481.61
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-86.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-11,388.66	0.00	-11,388.66
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-15.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-1,986.39	0.00	-1,986.39
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		485170302	-223.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-29,531.06	0.00	-29,531.06
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	143.800	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	3,245.90	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	2,833.000	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	63,947.37	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	449.200	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	10,139.48	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	119.800	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	2,704.16	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	22.800	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	510.13	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	524.800	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	11,845.95	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	133.200	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	3,006.63	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	222.200	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	5,015.57	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	233.200	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	5,263.86	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	21.800	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	492.08	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	463.000	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	10,450.98	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	297.400	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	6,713.01	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	60.200	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	1,358.85	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	33.600	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	758.43	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	851.600	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	19,222.58	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	358.600	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	8,094.43	0.00	0.00



Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	754.600	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	17,033.07	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	1,019.800	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	23,019.25	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	108.800	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	2,455.87	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	283.600	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	6,401.51	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	38.400	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	866.78	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	681.600	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	15,385.29	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	646.400	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	14,590.74	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	105.000	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	2,370.09	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		50155Q100	99.600	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	2,248.20	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	2,624.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	123.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	689.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	111.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	829.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	339.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	44.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	102.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	52.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	172.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	85.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	72.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	296.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	311.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	113.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	621.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	399.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	98.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	96.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	1,149.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	484.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	1,018.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	1,376.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	336.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	513.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	401.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	948.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	1,666.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	363.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SS		595017104	9.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	88.818	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	1,828.34	0.00	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	123.455	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	2,541.33	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	598.182	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	12,313.67	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	10.182	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	209.59	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	9.182	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	189.01	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	10.000	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	205.85	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	3.545	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	72.98	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	16.000	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	329.36	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	27.091	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	557.67	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	45.364	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	933.82	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	47.727	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	982.47	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	94.273	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	1,940.62	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	60.636	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	1,248.21	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	3.909	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	80.47	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	171.364	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	3,527.55	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	72.182	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	1,485.87	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	151.818	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	3,125.20	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	205.273	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	4,225.57	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	60.364	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	1,242.59	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	18.273	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	376.15	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	2.091	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	43.04	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	132.818	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	2,734.08	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	101.091	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	2,080.97	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	2.636	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	54.27	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	17.455	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	359.30	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	SNT		871332102	17.091	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	351.82	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	ST		68629Y103	3,204.100	ORION OFFICE REIT INC TAXABLE DISTRIBU.		11/15/2021	11/15/2021	11/15/2021	0.000000	70,970.82	0.00	0.00
DIVIDEND ACCRUALS					15,427,265.744							0.00	7,970,475.05	0.00
CANADIAN DOLLAR					0.172							0.00	0.02	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		13645T100	0.172	CANADIAN PACIFIC RAILWAY LTD CASH DIVI.		12/30/2021	12/30/2021	1/31/2022	0.000000	0.00	0.02	0.00
U.S. DOLLAR					15,427,265.572							0.00	7,970,475.03	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		001055102	36,074.000	AFLAC INC CASH DIVIDEND 033%		11/16/2021	11/16/2021	12/1/2021	0.000000	0.00	11,904.42	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		00130H105	38,067.000	AES CORP/THE CASH DIVIDEND 015%		11/1/2021	11/1/2021	11/15/2021	0.000000	0.00	5,729.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		00206R102	410,296.000	AT&T INC CASH DIVIDEND 052%		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	213,353.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		002824100	104,552.000	ABBOTT LABORATORIES CASH DIVIDEND ..		10/14/2021	10/14/2021	11/15/2021	0.000000	0.00	47,048.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		00287Y109	101,783.000	ABBVIE INC CASH DIVIDEND 130%		10/14/2021	10/14/2021	11/15/2021	0.000000	0.00	132,317.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		00751Y106	3,980.000	ADVANCE AUTO PARTS INC CASH DIVIDEND ..		12/16/2021	12/16/2021	1/3/2022	0.000000	0.00	3,980.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		00846U101	18,110.000	AGILENT TECHNOLOGIES INC CASH DIVIDEN..		10/4/2021	10/4/2021	10/27/2021	0.000000	0.00	3,513.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		009158106	13,373.000	AIR PRODUCTS AND CHEMICALS INC CASH ..		12/31/2021	12/31/2021	2/14/2022	0.000000	0.00	20,059.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		012653101	7,113.000	ALBEMARLE CORP CASH DIVIDEND 039%		12/16/2021	12/16/2021	1/3/2022	0.000000	0.00	2,774.07	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		015271109	8,478.000	ALEXANDRIA REAL ESTATE EQUITIE CASH D.		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	9,749.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		018802108	14,882.000	ALLIANT ENERGY CORP CASH DIVIDEND ..		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	5,990.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		020002101	17,263.000	ALLSTATE CORP/THE CASH DIVIDEND 0E.		11/29/2021	11/29/2021	1/3/2022	0.000000	0.00	13,983.03	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		02209S103	108,174.000	ALTRIA GROUP INC CASH DIVIDEND 090%		12/22/2021	12/22/2021	1/10/2022	0.000000	0.00	97,356.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		023608102	15,351.000	AMEREN CORP CASH DIVIDEND 055%		12/7/2021	12/7/2021	12/31/2021	0.000000	0.00	8,443.05	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		025537101	30,158.000	AMERICAN ELECTRIC POWER CO INC CASH ..		11/9/2021	11/9/2021	12/10/2021	0.000000	0.00	23,523.24	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		025816109	36,646.000	AMERICAN EXPRESS CO CASH DIVIDEND ..		10/7/2021	10/7/2021	11/10/2021	0.000000	0.00	15,757.78	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		026874784	52,015.000	AMERICAN INTERNATIONAL GROUP I CASH ..		12/15/2021	12/15/2021	12/30/2021	0.000000	0.00	16,644.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		03027X100	27,363.000	AMERICAN TOWER CORP CASH DIVIDEND ..		12/23/2021	12/23/2021	1/14/2022	0.000000	0.00	38,034.57	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		030420103	10,771.000	AMERICAN WATER WORKS CO INC CASH DI..		11/9/2021	11/9/2021	12/1/2021	0.000000	0.00	6,489.53	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		03073E105	8,630.000	AMERISOURCEBERGEN CORP CASH DIVIDE..		11/12/2021	11/12/2021	11/29/2021	0.000000	0.00	3,969.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		03076C106	6,527.000	AMERIPRISE FINANCIAL INC CASH DIVIDEND..		11/5/2021	11/5/2021	11/19/2021	0.000000	0.00	7,375.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		031100100	13,293.000	AMETEK INC CASH DIVIDEND 020%		12/7/2021	12/7/2021	12/24/2021	0.000000	0.00	2,658.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		031162100	32,585.000	AMGEN INC CASH DIVIDEND 176%		11/15/2021	11/15/2021	12/8/2021	0.000000	0.00	57,349.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		032095101	36,382.000	AMPHENOL CORP CASH DIVIDEND 020%		12/20/2021	12/20/2021	1/12/2022	0.000000	0.00	7,276.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		032095101	-128.000	AMPHENOL CORP LATE POSTING DIVIDEND ..		12/20/2021	12/20/2021	1/12/2022	0.000000	0.00	-25.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		032654105	30,795.010	ANALOG DEVICES INC CASH DIVIDEND 0..		12/2/2021	12/2/2021	12/14/2021	0.000000	0.00	21,248.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		032654105	0.000	ANALOG DEVICES INC DIVIDEND WRITE-OFF		12/15/2021	12/15/2021	12/14/2021	0.000000	0.00	-0.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		036752103	14,176.000	ANTHEM INC CASH DIVIDEND 113%		12/2/2021	12/2/2021	12/21/2021	0.000000	0.00	16,018.88	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		03743Q108	20,121.000	APA CORP CASH DIVIDEND 006%		10/21/2021	10/21/2021	11/22/2021	0.000000	0.00	1,257.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		037833100	913,070.000	APPLE INC CASH DIVIDEND 022%		11/5/2021	11/5/2021	11/11/2021	0.000000	0.00	200,875.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		038222105	53,142.000	APPLIED MATERIALS INC CASH DIVIDEND ..		11/24/2021	11/24/2021	12/16/2021	0.000000	0.00	12,754.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		039483102	31,029.000	ARCHER-DANIELS-MIDLAND CO CASH DIVID..		11/16/2021	11/16/2021	12/8/2021	0.000000	0.00	11,480.73	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		04621X108	3,537.000	ASSURANT INC CASH DIVIDEND 068%		11/26/2021	11/26/2021	12/20/2021	0.000000	0.00	2,405.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		046353108	0.000	ASTRAZENECA PLC ADR		10/1/2021	8/12/2021	9/13/2021	0.000000	0.00	-0.33	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		049560105	7,918.000	ATMOS ENERGY CORP CASH DIVIDEND 0..		11/26/2021	11/26/2021	12/13/2021	0.000000	0.00	5,384.24	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		053015103	24,990.000	AUTOMATIC DATA PROCESSING INC CASH D..		12/9/2021	12/9/2021	1/1/2022	0.000000	0.00	25,989.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		053015103	742.000	AUTOMATIC DATA PROCESSING INC LATE P..		12/9/2021	12/9/2021	1/1/2022	0.000000	0.00	771.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		053484101	8,142.000	AVALONBAY COMMUNITIES INC CASH DIVID..		10/1/2021	10/1/2021	10/15/2021	0.000000	0.00	12,945.78	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		053484101	8,524.000	AVALONBAY COMMUNITIES INC CASH DIVID..		12/30/2021	12/30/2021	1/18/2022	0.000000	0.00	13,553.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		053611109	4,901.000	AVERY DENNISON CORP CASH DIVIDEND ..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	3,332.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		05722G100	47,294.000	BAKER HUGHES CO CASH DIVIDEND 018%		11/1/2021	11/1/2021	11/12/2021	0.000000	0.00	8,512.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		058498106	19,486.000	BALL CORP CASH DIVIDEND 020%		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	3,897.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		060505104	430,184.000	BANK OF AMERICA CORP CASH DIVIDEND ..		12/2/2021	12/2/2021	12/31/2021	0.000000	0.00	90,338.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		064058100	46,826.000	BANK OF NEW YORK MELLON CORP/T CASH ..		10/29/2021	10/29/2021	11/12/2021	0.000000	0.00	15,920.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		070830104	14,782.000	BATH & BODY WORKS INC CASH DIVIDEND ..		11/18/2021	11/18/2021	12/3/2021	0.000000	0.00	2,217.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		071813109	28,365.000	BAXTER INTERNATIONAL INC CASH DIVIDEN..		12/2/2021	12/2/2021	1/3/2022	0.000000	0.00	7,942.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		075887109	16,481.000	BECTON DICKINSON AND CO CASH DIVIDEN..		12/9/2021	12/9/2021	12/31/2021	0.000000	0.00	14,338.47	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		075887109	986.000	BECTON DICKINSON AND CO LATE POSTING..		12/9/2021	12/9/2021	12/31/2021	0.000000	0.00	857.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		084423102	8,134.000	W R BERKLEY CORP CASH DIVIDEND 0..		12/6/2021	12/6/2021	12/22/2021	0.000000	0.00	1,057.42	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		084423102	0.000	W R BERKLEY CORP CASH DIVIDEND 1..		12/6/2021	12/6/2021	12/22/2021	0.000000	0.00	8,134.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		086516101	13,711.000	BEST BUY CO INC CASH DIVIDEND 070%		12/13/2021	12/13/2021	1/4/2022	0.000000	0.00	9,597.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		09073M104	2,215.000	BIO-TECHNE CORP CASH DIVIDEND 032%		11/10/2021	11/10/2021	11/26/2021	0.000000	0.00	708.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		09247X101	8,318.000	BLACKROCK INC CASH DIVIDEND 413%		12/6/2021	12/6/2021	12/23/2021	0.000000	0.00	34,353.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		099724106	13,873.000	BORGWARNER INC CASH DIVIDEND 017%		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	2,358.41	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		101121101	8,750.000	BOSTON PROPERTIES INC CASH DIVIDEND ..		12/30/2021	12/30/2021	1/28/2022	0.000000	0.00	8,575.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		11133T103	7,065.000	BROADRIDGE FINANCIAL SOLUTIONS CASH ..		12/14/2021	12/14/2021	1/5/2022	0.000000	0.00	4,521.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		11135F101	25,045.000	BROADCOM INC CASH DIVIDEND 410%		12/21/2021	12/21/2021	12/31/2021	0.000000	0.00	102,684.50	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		115236101	13,713.000	BROWN & BROWN INC CASH DIVIDEND 0..		11/2/2021	11/2/2021	11/17/2021	0.000000	0.00	1,405.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		115637209	10,775.000	BROWN-FORMAN CORP CASH DIVIDEND ..		12/2/2021	12/2/2021	12/28/2021	0.000000	0.00	2,031.09	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		115637209	10,775.000	BROWN-FORMAN CORP CASH DIVIDEND ..		12/8/2021	12/8/2021	12/29/2021	0.000000	0.00	10,775.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		12503M108	6,344.000	CBOE GLOBAL MARKETS INC CASH DIVIDEN..		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	3,045.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		12514G108	8,174.000	COW CORP/DE CASH DIVIDEND 050%		11/23/2021	11/23/2021	12/10/2021	0.000000	0.00	4,087.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		125269100	11,686.000	CF INDUSTRIES HOLDINGS INC CASH DIVIDE..		11/12/2021	11/12/2021	11/30/2021	0.000000	0.00	3,505.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		12541W209	8,011.000	CH ROBINSON WORLDWIDE INC CASH DIVID..		12/14/2021	12/14/2021	1/3/2022	0.000000	0.00	4,406.05	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		125523100	19,766.000	CIGNA CORP CASH DIVIDEND 100%		12/6/2021	12/6/2021	12/22/2021	0.000000	0.00	19,766.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		12572Q105	21,014.000	CME GROUP INC CASH DIVIDEND 090%		12/9/2021	12/9/2021	12/28/2021	0.000000	0.00	18,912.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		12572Q105	829.000	CME GROUP INC LATE POSTING DIVIDEND A..		12/9/2021	12/9/2021	12/28/2021	0.000000	0.00	746.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		12572Q105	21,924.000	CME GROUP INC CASH DIVIDEND 325%		12/27/2021	12/27/2021	1/14/2022	0.000000	0.00	71,253.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		125896100	17,208.000	CMS ENERGY CORP CASH DIVIDEND 0..		11/4/2021	11/4/2021	11/30/2021	0.000000	0.00	7,485.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		126408103	131,726.000	CSX CORP CASH DIVIDEND 009%		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	12,294.38	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		126650100	75,593.000	CVS HEALTH CORP CASH DIVIDEND 050%		10/21/2021	10/21/2021	11/1/2021	0.000000	0.00	37,796.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		127097103	22,057.000	COTERRA ENERGY INC CASH DIVIDEND ..		10/13/2021	10/13/2021	10/22/2021	0.000000	0.00	11,028.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		127097103	47,256.000	COTERRA ENERGY INC CASH DIVIDEND ..		11/12/2021	11/12/2021	11/24/2021	0.000000	0.00	5,907.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		127097103	0.000	COTERRA ENERGY INC CASH DIVIDEND ..		11/12/2021	11/12/2021	11/24/2021	0.000000	0.00	8,269.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		134429109	11,747.000	CAMPBELL SOUP CO CASH DIVIDEND 03..		10/6/2021	10/6/2021	11/1/2021	0.000000	0.00	4,346.39	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		14040H105	25,283.000	CAPITAL ONE FINANCIAL CORP CASH DIVID..		11/12/2021	11/12/2021	11/26/2021	0.000000	0.00	15,169.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		14149Y108	17,128.000	CARDINAL HEALTH INC CASH DIVIDEND 0..		12/31/2021	12/31/2021	1/15/2022	0.000000	0.00	8,406.42	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		14448C104	51,883.000	CARRIER GLOBAL CORP CASH DIVIDEND ..		10/28/2021	10/28/2021	11/22/2021	0.000000	0.00	6,225.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		14448C104	52,906.000	CARRIER GLOBAL CORP CASH DIVIDEND ..		12/22/2021	12/22/2021	2/10/2022	0.000000	0.00	7,935.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		149123101	32,168.000	CATERPILLAR INC CASH DIVIDEND 111%		10/22/2021	10/22/2021	11/19/2021	0.000000	0.00	35,706.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		150870103	6,520.000	CELANESE CORP CASH DIVIDEND 068%		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	4,433.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		15189T107	36,830.000	CENTERPOINT ENERGY INC CASH DIVIDEN..		11/17/2021	11/17/2021	12/9/2021	0.000000	0.00	6,261.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		156782104	17,563.000	CERNER CORP CASH DIVIDEND 027%		12/23/2021	12/23/2021	1/11/2022	0.000000	0.00	4,742.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		166764100	112,489.000	CHEVRON CORP CASH DIVIDEND 134%		11/17/2021	11/17/2021	12/10/2021	0.000000	0.00	150,735.26	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		171340102	14,194.000	CHURCH & DWIGHT CO INC CASH DIVIDEND ..		11/12/2021	11/12/2021	12/1/2021	0.000000	0.00	3,583.99	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		172062101	9,117.000	CINCINNATI FINANCIAL CORP CASH DIVIDEN..		12/15/2021	12/15/2021	1/14/2022	0.000000	0.00	5,743.71	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		17275R102	248,311.000	CISCO SYSTEMS INC/DELAWARE CASH DIVI..		10/4/2021	10/4/2021	10/27/2021	0.000000	0.00	91,875.07	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		172908105	5,160.000	CINTAS CORP CASH DIVIDEND 095%		11/12/2021	11/12/2021	12/15/2021	0.000000	0.00	4,902.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		172967424	117,541.000	CITIGROUP INC CASH DIVIDEND 051%		10/29/2021	10/29/2021	11/24/2021	0.000000	0.00	59,945.91	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		174610105	24,368.000	CITIZENS FINANCIAL GROUP INC CASH DIVI..		10/28/2021	10/28/2021	11/12/2021	0.000000	0.00	9,503.52	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		177376100	7,028.000	CITRIX SYSTEMS INC CASH DIVIDEND 03..		12/6/2021	12/6/2021	12/21/2021	0.000000	0.00	2,600.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		189054109	7,298.000	CLOROX CO/THE CASH DIVIDEND 116%		10/26/2021	10/26/2021	11/10/2021	0.000000	0.00	8,465.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		191216100	227,762.000	COCA-COLA CO/THE CASH DIVIDEND 0..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	95,660.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		192446102	30,470.000	COGNIZANT TECHNOLOGY SOLUTIONS CAS..		11/18/2021	11/18/2021	11/30/2021	0.000000	0.00	7,312.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		194162103	49,588.000	COLGATE-PALMOLIVE CO CASH DIVIDEND ..		10/20/2021	10/20/2021	11/15/2021	0.000000	0.00	22,314.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		20030N101	266,316.000	COMCAST CORP CASH DIVIDEND 025%		10/5/2021	10/5/2021	10/27/2021	0.000000	0.00	66,579.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		200340107	8,145.000	COMERICA INC CASH DIVIDEND 068%		12/14/2021	12/14/2021	1/1/2022	0.000000	0.00	5,538.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		205887102	27,744.000	CONAGRA BRANDS INC CASH DIVIDEND ..		10/29/2021	10/29/2021	12/1/2021	0.000000	0.00	8,670.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		20825C104	77,859.000	CONOCOPHILLIPS CASH DIVIDEND 046%		10/27/2021	10/27/2021	12/1/2021	0.000000	0.00	35,815.14	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		20825C104	79,852.000	CONOCOPHILLIPS CASH DIVIDEND 020%		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	15,970.40	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		209115104	20,909.000	CONSOLIDATED EDISON INC CASH DIVIDEN..		11/16/2021	11/16/2021	12/15/2021	0.000000	0.00	16,204.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		21036P108	9,748.000	CONSTELLATION BRANDS INC CASH DIVIDE..		11/4/2021	11/4/2021	11/19/2021	0.000000	0.00	7,408.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		219350105	44,840.000	CORNING INC CASH DIVIDEND 024%		11/10/2021	11/10/2021	12/17/2021	0.000000	0.00	10,761.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		22052L104	43,687.000	CORTEVA INC CASH DIVIDEND 014%		11/10/2021	11/10/2021	12/15/2021	0.000000	0.00	6,116.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		22160K105	25,899.000	COSTCO WHOLESALE CORP CASH DIVIDEN..		10/28/2021	10/28/2021	11/12/2021	0.000000	0.00	20,460.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		22822V101	26,287.000	CROWN CASTLE INTERNATIONAL COR CASH..		12/14/2021	12/14/2021	12/31/2021	0.000000	0.00	38,641.89	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		231021106	8,512.000	CUMMINS INC CASH DIVIDEND 145%		11/18/2021	11/18/2021	12/2/2021	0.000000	0.00	12,342.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		23331A109	18,870.000	DR HORTON INC CASH DIVIDEND 022%		12/3/2021	12/3/2021	12/15/2021	0.000000	0.00	4,245.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		233331107	11,784.000	DTE ENERGY CO CASH DIVIDEND 088%		12/17/2021	12/17/2021	1/15/2022	0.000000	0.00	10,428.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		235851102	37,736.000	DANAHER CORP CASH DIVIDEND 021%		12/29/2021	12/29/2021	1/28/2022	0.000000	0.00	7,924.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		237194105	7,522.000	DARDEN RESTAURANTS INC CASH DIVIDEN..		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	8,274.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		244199105	17,342.000	DEERE & CO CASH DIVIDEND 105%		12/30/2021	12/30/2021	2/8/2022	0.000000	0.00	18,209.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		24906P109	13,173.000	DENTSPLY SIRONA INC CASH DIVIDEND		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	1,449.03	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		25179M103	36,617.000	DEVON ENERGY CORP CASH DIVIDEND 0..		12/9/2021	12/9/2021	12/30/2021	0.000000	0.00	30,758.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		25179M103	1,677.000	DEVON ENERGY CORP LATE POSTING DIVID..		12/9/2021	12/9/2021	12/30/2021	0.000000	0.00	1,408.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		25278X109	9,307.000	DIAMONDBACK ENERGY INC CASH DIVIDEN..		11/9/2021	11/9/2021	11/18/2021	0.000000	0.00	4,653.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		253868103	17,188.000	DIGITAL REALTY TRUST INC CASH DIVIDEN..		12/14/2021	12/14/2021	1/14/2022	0.000000	0.00	19,938.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		254709108	16,939.000	DISCOVER FINANCIAL SERVICES CASH DIVL..		11/23/2021	11/23/2021	12/9/2021	0.000000	0.00	8,469.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		256677105	13,565.000	DOLLAR GENERAL CORP CASH DIVIDEND ..		10/4/2021	10/4/2021	10/19/2021	0.000000	0.00	5,697.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		25746U109	47,027.000	DOMINION ENERGY INC CASH DIVIDEND ..		12/2/2021	12/2/2021	12/20/2021	0.000000	0.00	29,627.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		25754A201	2,242.000	DOMINO'S PIZZA INC CASH DIVIDEND 094..		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	2,107.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		260003108	8,877.000	DOVER CORP CASH DIVIDEND 050%		11/29/2021	11/29/2021	12/14/2021	0.000000	0.00	4,438.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		260557103	44,205.000	DOW INC CASH DIVIDEND 070%		11/29/2021	11/29/2021	12/10/2021	0.000000	0.00	30,943.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		264411505	22,147.000	DUKE REALTY CORP CASH DIVIDEND 028..		11/15/2021	11/15/2021	11/30/2021	0.000000	0.00	6,201.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		26441C204	45,685.000	DUKE ENERGY CORP CASH DIVIDEND 09..		11/10/2021	11/10/2021	12/16/2021	0.000000	0.00	44,999.73	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		26614N102	30,457.000	DUPONT DE NEMOURS INC CASH DIVIDEND ..		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	9,137.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		26875P101	33,948.000	EOG RESOURCES INC CASH DIVIDEND 0..		10/14/2021	10/14/2021	10/29/2021	0.000000	0.00	14,003.55	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		26875P101	35,511.000	EOG RESOURCES INC CASH DIVIDEND 2..		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	71,022.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		277432100	8,259.000	EASTMAN CHEMICAL CO CASH DIVIDEND ..		12/14/2021	12/14/2021	1/7/2022	0.000000	0.00	6,276.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		278642103	36,846.000	EBAY INC CASH DIVIDEND 018%		11/30/2021	11/30/2021	12/17/2021	0.000000	0.00	6,632.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		278865100	15,138.000	ECOLAB INC CASH DIVIDEND 051%		12/13/2021	12/13/2021	1/18/2022	0.000000	0.00	7,720.38	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		281020107	22,780.000	EDISON INTERNATIONAL CASH DIVIDEND ..		12/30/2021	12/30/2021	1/31/2022	0.000000	0.00	15,946.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		285512109	16,553.000	ELECTRONIC ARTS INC CASH DIVIDEND ..		12/7/2021	12/7/2021	12/22/2021	0.000000	0.00	2,814.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		291011104	35,346.000	EMERSON ELECTRIC CO CASH DIVIDEND ..		11/10/2021	11/10/2021	12/10/2021	0.000000	0.00	18,203.19	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		29364G103	11,667.000	ENTERGY CORP CASH DIVIDEND 101%		11/12/2021	11/12/2021	12/1/2021	0.000000	0.00	11,783.67	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		294429105	7,080.000	EQUIFAX INC CASH DIVIDEND 039%		11/23/2021	11/23/2021	12/15/2021	0.000000	0.00	2,761.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		29444U700	5,180.000	EQUINIX INC CASH DIVIDEND 287%		11/16/2021	11/16/2021	12/15/2021	0.000000	0.00	14,866.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		29476L107	20,705.000	EQUITY RESIDENTIAL CASH DIVIDEND 06..		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	12,474.76	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		297178105	4,039.000	ESSEX PROPERTY TRUST INC CASH DIVIDE..		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	8,441.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		30034W106	13,824.000	EVERGY INC CASH DIVIDEND 057%		11/18/2021	11/18/2021	12/20/2021	0.000000	0.00	7,914.24	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		30040W108	20,901.000	EVERSOURCE ENERGY CASH DIVIDEND ..		12/16/2021	12/16/2021	12/31/2021	0.000000	0.00	12,592.85	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		30161N101	56,752.000	EXELON CORP CASH DIVIDEND 038%		11/12/2021	11/12/2021	12/10/2021	0.000000	0.00	21,707.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		302130109	9,838.000	EXPEDITORS INTERNATIONAL OF WA CASH ..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	5,706.04	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		30225T102	8,138.000	EXTRA SPACE STORAGE INC CASH DIVIDEN..		12/14/2021	12/14/2021	12/31/2021	0.000000	0.00	10,172.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		30231G102	246,155.000	EXXON MOBIL CORP CASH DIVIDEND 088..		11/10/2021	11/10/2021	12/10/2021	0.000000	0.00	216,616.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		302491303	7,758.000	FMC CORP CASH DIVIDEND 053%		12/30/2021	12/30/2021	1/20/2022	0.000000	0.00	4,111.74	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		311900104	33,581.000	FASTENAL CO CASH DIVIDEND 028%		10/25/2021	10/25/2021	11/23/2021	0.000000	0.00	9,402.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		313747206	4,296.000	FEDERAL REALTY INVESTMENT TRUS CASH ..		12/31/2021	12/31/2021	1/18/2022	0.000000	0.00	4,596.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		31428X106	14,960.000	FEDEX CORP CASH DIVIDEND 075%		12/10/2021	12/10/2021	12/27/2021	0.000000	0.00	11,220.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		31620M106	37,569.000	FIDELITY NATIONAL INFORMATION CASH DI..		12/10/2021	12/10/2021	12/27/2021	0.000000	0.00	14,651.91	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		316773100	41,598.000	FIFTH THIRD BANCORP CASH DIVIDEND ..		12/30/2021	12/30/2021	1/18/2022	0.000000	0.00	12,479.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		33616C100	10,115.000	FIRST REPUBLIC BANK/CA CASH DIVIDEND ..		10/27/2021	10/27/2021	11/12/2021	0.000000	0.00	2,225.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		337932107	32,078.000	FIRSTENERGY CORP CASH DIVIDEND 03..		11/4/2021	11/4/2021	12/1/2021	0.000000	0.00	12,510.42	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		345370860	228,241.000	FORD MOTOR CO CASH DIVIDEND 010%		11/18/2021	11/18/2021	12/1/2021	0.000000	0.00	22,824.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		34959J108	21,223.000	FORTIVE CORP CASH DIVIDEND 007%		11/24/2021	11/24/2021	12/30/2021	0.000000	0.00	1,485.61	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		34964C106	8,093.000	FORTUNE BRANDS HOME & SECURITY CASH..		11/24/2021	11/24/2021	12/15/2021	0.000000	0.00	2,104.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		354613101	17,041.000	FRANKLIN RESOURCES INC CASH DIVIDEND..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	4,941.89	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		35671D857	88,612.000	FREEPORT-MCMORAN INC CASH DIVIDEND ..		10/14/2021	10/14/2021	11/1/2021	0.000000	0.00	6,645.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		363576109	11,604.000	ARTHUR J GALLAGHER & CO CASH DIVIDEN..		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	5,569.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		364760108	12,383.000	GAP INC/THE CASH DIVIDEND 012%		10/5/2021	10/5/2021	10/27/2021	0.000000	0.00	1,485.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		369550108	14,006.000	GENERAL DYNAMICS CORP CASH DIVIDEND ..		10/7/2021	10/7/2021	11/12/2021	0.000000	0.00	16,667.14	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		369604301	66,761.000	GENERAL ELEC CO CASH DIVIDEND 008%		12/20/2021	12/20/2021	1/25/2022	0.000000	0.00	5,340.88	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		369604301	376.000	GENERAL ELEC CO LATE POSTING DIVIDEN..		12/20/2021	12/20/2021	1/25/2022	0.000000	0.00	30.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		370334104	35,203.000	GENERAL MILLS INC CASH DIVIDEND 0..		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	17,953.53	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		372460105	7,966.000	GENUINE PARTS CO CASH DIVIDEND 0..		12/2/2021	12/2/2021	1/4/2022	0.000000	0.00	6,492.29	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		375558103	76,258.000	GILEAD SCIENCES INC CASH DIVIDEND 0..		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	54,143.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		37940X102	17,866.000	GLOBAL PAYMENTS INC CASH DIVIDEND ..		12/15/2021	12/15/2021	12/30/2021	0.000000	0.00	4,466.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		37959E102	5,472.000	GLOBE LIFE INC CASH DIVIDEND 019%		10/1/2021	10/1/2021	11/1/2021	0.000000	0.00	1,080.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		38141G104	19,608.000	GOLDMAN SACHS GROUP INC/THE CASH DI..		12/1/2021	12/1/2021	12/30/2021	0.000000	0.00	39,216.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		384802104	2,591.000	WW GRAINGER INC CASH DIVIDEND 162%		11/5/2021	11/5/2021	12/1/2021	0.000000	0.00	4,197.42	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		40412C101	14,993.000	HCA HEALTHCARE INC CASH DIVIDEND 0..		12/13/2021	12/13/2021	12/29/2021	0.000000	0.00	7,196.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		40434L105	69,996.000	HP INC CASH DIVIDEND 025%		12/7/2021	12/7/2021	1/5/2022	0.000000	0.00	17,499.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		406216101	49,288.000	HALLIBURTON CO CASH DIVIDEND 004%		12/8/2021	12/8/2021	12/22/2021	0.000000	0.00	2,217.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		410345102	19,762.000	HANESBRANDS INC CASH DIVIDEND 015%		11/8/2021	11/8/2021	11/30/2021	0.000000	0.00	2,964.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		416515104	19,797.000	HARTFORD FINANCIAL SERVICES GR CASH ..		11/30/2021	11/30/2021	1/4/2022	0.000000	0.00	7,621.85	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		418056107	7,497.000	HASBRO INC CASH DIVIDEND 068%		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	5,097.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		42250P103	31,495.000	HEALTHPEAK PROPERTIES INC CASH DIVID..		11/5/2021	11/5/2021	11/19/2021	0.000000	0.00	9,448.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		426281101	4,290.000	JACK HENRY & ASSOCIATES INC CASH DIVI..		12/2/2021	12/2/2021	12/23/2021	0.000000	0.00	1,973.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		427866108	8,462.000	HERSHEY CO/THE CASH DIVIDEND 090%		11/18/2021	11/18/2021	12/15/2021	0.000000	0.00	7,624.26	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		42809H107	16,763.000	HESS CORP CASH DIVIDEND 025%		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	4,190.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		42824C109	79,830.000	HEWLETT PACKARD ENTERPRISE CO CASH ..		12/9/2021	12/9/2021	1/7/2022	0.000000	0.00	9,579.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		42824C109	-402.000	HEWLETT PACKARD ENTERPRISE CO LATE ..		12/9/2021	12/9/2021	1/7/2022	0.000000	0.00	-48.24	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		437076102	61,846.000	HOME DEPOT INC/THE CASH DIVIDEND 1..		12/1/2021	12/1/2021	12/16/2021	0.000000	0.00	102,045.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		438516106	40,158.000	HONEYWELL INTERNATIONAL INC CASH DIVI..		11/10/2021	11/10/2021	12/3/2021	0.000000	0.00	39,354.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		440452100	16,625.000	HORMEL FOODS CORP CASH DIVIDEND 0..		10/15/2021	10/15/2021	11/15/2021	0.000000	0.00	4,073.13	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		443201108	22,368.000	HOWMET AEROSPACE INC CASH DIVIDEND ..		11/4/2021	11/4/2021	11/25/2021	0.000000	0.00	447.36	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		444859102	7,970.000	HUMANA INC CASH DIVIDEND 070%		12/30/2021	12/30/2021	1/28/2022	0.000000	0.00	5,579.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		445658107	4,985.000	JB HUNT TRANSPORT SERVICES INC CASH ..		11/4/2021	11/4/2021	11/19/2021	0.000000	0.00	1,495.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		446150104	89,806.000	HUNTINGTON BANCSHARES INC/OH CASH D..		12/16/2021	12/16/2021	1/3/2022	0.000000	0.00	13,919.93	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		446413106	2,380.000	HUNTINGTON INGALLS INDUSTRIES CASH DL..		11/24/2021	11/24/2021	12/10/2021	0.000000	0.00	2,808.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		45167R104	4,410.000	IDEX CORP CASH DIVIDEND 054%		10/14/2021	10/14/2021	10/29/2021	0.000000	0.00	2,381.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		452308109	17,279.000	ILLINOIS TOOL WORKS INC CASH DIVIDEND ..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	21,080.38	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		45687V106	23,564.000	INGERSOLL RAND INC CASH DIVIDEND 0..		11/9/2021	11/9/2021	12/17/2021	0.000000	0.00	471.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		458140100	235,982.000	INTEL CORP CASH DIVIDEND 034%		11/4/2021	11/4/2021	12/1/2021	0.000000	0.00	82,003.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		45866F104	34,252.000	INTERCONTINENTAL EXCHANGE INC CASH ..		12/16/2021	12/16/2021	12/31/2021	0.000000	0.00	11,303.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		459200101	52,529.000	INTERNATIONAL BUSINESS MACHINE CASH ..		11/9/2021	11/9/2021	12/10/2021	0.000000	0.00	86,147.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		459506101	15,610.000	INTERNATIONAL FLAVORS & FRAGRA CASH ..		12/27/2021	12/27/2021	1/7/2022	0.000000	0.00	12,331.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		460146103	22,999.000	INTERNATIONAL PAPER CO CASH DIVIDEND ..		11/12/2021	11/12/2021	12/15/2021	0.000000	0.00	10,637.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		460690100	22,405.000	INTERPUBLIC GROUP OF COS INC/T CASH DL..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	6,049.35	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		461202103	15,792.000	INTUIT INC CASH DIVIDEND 068%		10/7/2021	10/7/2021	10/18/2021	0.000000	0.00	10,738.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		46284V101	0.000	IRON MOUNTAIN INC DIVIDEND WRITE-OFF		10/7/2021	10/7/2021	10/6/2021	0.000000	0.00	0.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		46284V101	17,605.000	IRON MOUNTAIN INC CASH DIVIDEND 061..		12/14/2021	12/14/2021	1/6/2022	0.000000	0.00	10,888.69	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		46625H100	173,561.000	JPMORGAN CHASE & CO CASH DIVIDEND ..		10/5/2021	10/5/2021	10/31/2021	0.000000	0.00	173,561.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		469814107	7,583.000	JACOBS ENGINEERING GROUP INC CASH DL..		10/14/2021	10/14/2021	10/29/2021	0.000000	0.00	1,592.43	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		478160104	153,062.000	JOHNSON & JOHNSON CASH DIVIDEND 1..		11/22/2021	11/22/2021	12/7/2021	0.000000	0.00	162,245.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		48203R104	18,825.000	JUNIPER NETWORKS INC CASH DIVIDEND ..		11/30/2021	11/30/2021	12/22/2021	0.000000	0.00	3,765.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		482490100	8,884.000	KLA CORP CASH DIVIDEND 105%		11/12/2021	11/12/2021	12/1/2021	0.000000	0.00	9,328.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		487836108	14,731.000	KELLOGG CO CASH DIVIDEND 058%		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	8,543.98	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		493267108	53,082.000	KEYCORP CASH DIVIDEND 019%		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	10,350.99	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		494368103	19,811.000	KIMBERLY-CLARK CORP CASH DIVIDEND ..		12/9/2021	12/9/2021	1/4/2022	0.000000	0.00	22,584.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		494368103	671.000	KIMBERLY-CLARK CORP LATE POSTING DIVI..		12/9/2021	12/9/2021	1/4/2022	0.000000	0.00	764.94	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		49446R109	34,244.000	KIMCO REALTY CORP CASH DIVIDEND 01..		12/8/2021	12/8/2021	12/23/2021	0.000000	0.00	5,821.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		49456B101	112,404.000	KINDER MORGAN INC CASH DIVIDEND 02..		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	30,349.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		500754106	39,038.000	KRAFT HEINZ CO/THE CASH DIVIDEND 04..		11/24/2021	11/24/2021	12/17/2021	0.000000	0.00	15,615.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		501044101	41,426.000	KROGER CO/THE CASH DIVIDEND 021%		11/12/2021	11/12/2021	12/1/2021	0.000000	0.00	8,699.46	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		501889208	15,308.000	LKQ CORP CASH DIVIDEND 025%		11/9/2021	11/9/2021	12/2/2021	0.000000	0.00	3,827.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		502431109	11,688.000	L3HARRIS TECHNOLOGIES INC CASH DIVIDE..		11/18/2021	11/18/2021	12/3/2021	0.000000	0.00	11,921.76	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		512807108	8,667.000	LAM RESEARCH CORP CASH DIVIDEND 1..		12/14/2021	12/14/2021	1/5/2022	0.000000	0.00	13,000.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		513272104	8,279.000	LAMB WESTON HOLDINGS INC CASH DIVIDE..		11/4/2021	11/4/2021	12/3/2021	0.000000	0.00	1,945.57	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		518439104	13,489.000	ESTEE LAUDER COS INC/THE CASH DIVIDEN..		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	8,093.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		524660107	8,107.000	LEGGITT & PLATT INC CASH DIVIDEND 0..		12/14/2021	12/14/2021	1/14/2022	0.000000	0.00	3,404.94	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		525327102	8,610.000	LEIDOS HOLDINGS INC CASH DIVIDEND 0..		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	3,099.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		526057104	15,948.000	LENNAR CORP CASH DIVIDEND 025%		10/13/2021	10/13/2021	10/28/2021	0.000000	0.00	3,987.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		532457108	46,164.000	EI LILLY & CO CASH DIVIDEND 085%		11/12/2021	11/12/2021	12/10/2021	0.000000	0.00	39,239.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		534187109	10,131.000	LINCOLN NATIONAL CORP CASH DIVIDEND ..		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	4,255.02	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		539830109	14,566.000	LOCKHEED MARTIN CORP CASH DIVIDEND ..		11/30/2021	11/30/2021	12/27/2021	0.000000	0.00	40,784.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		540424108	11,825.000	LOEWS CORP CASH DIVIDEND 006%		11/23/2021	11/23/2021	12/7/2021	0.000000	0.00	739.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		548661107	40,428.000	LOWE'S COS INC CASH DIVIDEND 080%		10/19/2021	10/19/2021	11/3/2021	0.000000	0.00	32,342.40	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		550241103	54,536.000	LUMEN TECHNOLOGIES INC CASH DIVIDEND.		11/26/2021	11/26/2021	12/10/2021	0.000000	0.00	13,634.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		55261F104	7,413.000	M&T BANK CORP CASH DIVIDEND 120%		11/29/2021	11/29/2021	12/31/2021	0.000000	0.00	8,895.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		552953101	23,898.000	MGM RESORTS INTERNATIONAL CASH DIVID..		12/9/2021	12/9/2021	12/15/2021	0.000000	0.00	59.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		552953101	428.000	MGM RESORTS INTERNATIONAL LATE POSTL..		12/9/2021	12/9/2021	12/15/2021	0.000000	0.00	1.07	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		55354G100	4,801.000	MSCI INC CASH DIVIDEND 104%		11/10/2021	11/10/2021	11/30/2021	0.000000	0.00	4,993.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		565849106	42,084.000	MARATHON OIL CORP CASH DIVIDEND 0..		11/16/2021	11/16/2021	12/10/2021	0.000000	0.00	2,525.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		56585A102	35,835.000	MARATHON PETROLEUM CORP CASH DIVID..		11/16/2021	11/16/2021	12/10/2021	0.000000	0.00	20,784.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		57060D108	2,274.000	MARKETAXESS HOLDINGS INC CASH DIVIDE..		11/2/2021	11/2/2021	11/17/2021	0.000000	0.00	1,500.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		571748102	29,985.000	MARSH & MCLENNAN COS INC CASH DIVIDE..		10/7/2021	10/7/2021	11/15/2021	0.000000	0.00	16,041.98	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		573284106	3,798.000	MARTIN MARIETTA MATERIALS INC CASH DI..		11/30/2021	11/30/2021	12/31/2021	0.000000	0.00	2,316.78	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		574599106	14,770.000	MASCO CORP CASH DIVIDEND 023%		11/10/2021	11/10/2021	11/29/2021	0.000000	0.00	3,470.95	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		57636Q104	50,993.000	MASTERCARD INC CASH DIVIDEND 044%		10/7/2021	10/7/2021	11/9/2021	0.000000	0.00	22,436.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		579780206	14,447.000	MCCORMICK & CO INC/MD CASH DIVIDEND ..		10/8/2021	10/8/2021	10/26/2021	0.000000	0.00	4,911.98	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		579780206	14,816.000	MCCORMICK & CO INC/MD CASH DIVIDEND ..		12/30/2021	12/30/2021	1/10/2022	0.000000	0.00	5,481.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		580135101	43,439.000	MCDONALD'S CORP CASH DIVIDEND 138%		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	59,945.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		58155Q103	8,807.000	MCKESSON CORP CASH DIVIDEND 047%		11/30/2021	11/30/2021	1/3/2022	0.000000	0.00	4,139.29	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		58933Y105	153,962.000	MERCK & CO INC CASH DIVIDEND 069%		12/14/2021	12/14/2021	1/7/2022	0.000000	0.00	106,233.78	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		59156R108	41,511.000	METLIFE INC CASH DIVIDEND 048%		11/8/2021	11/8/2021	12/14/2021	0.000000	0.00	19,925.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		594918104	436,944.000	MICROSOFT CORP CASH DIVIDEND 062%		11/17/2021	11/17/2021	12/9/2021	0.000000	0.00	270,905.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		595017104	30,878.000	MICROCHIP TECHNOLOGY INC CASH DIVIDE..		11/18/2021	11/18/2021	12/3/2021	0.000000	0.00	7,163.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		595112103	69,200.000	MICRON TECHNOLOGY INC CASH DIVIDEND ..		12/31/2021	12/31/2021	1/18/2022	0.000000	0.00	6,920.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		59522J103	6,704.000	MID-AMERICA APARTMENT COMMUNIT CAS..		10/14/2021	10/14/2021	10/29/2021	0.000000	0.00	6,871.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		60871R209	10,801.000	MOLSON COORS BEVERAGE CO CASH DIVID..		12/2/2021	12/2/2021	12/15/2021	0.000000	0.00	3,672.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		609207105	82,674.000	MONDELEZ INTERNATIONAL INC CASH DIVID..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	28,935.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		609839105	2,675.000	MONOLITHIC POWER SYSTEMS INC CASH DI..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	1,605.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		615369105	9,507.000	MOODY'S CORP CASH DIVIDEND 062%		11/22/2021	11/22/2021	12/14/2021	0.000000	0.00	5,894.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		617446448	84,903.000	MORGAN STANLEY CASH DIVIDEND 070%		10/28/2021	10/28/2021	11/15/2021	0.000000	0.00	58,432.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		61945C103	18,995.000	MOSAIC CO/THE CASH DIVIDEND 007%		12/1/2021	12/1/2021	12/16/2021	0.000000	0.00	1,424.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		620076307	10,299.000	MOTOROLA SOLUTIONS INC CASH DIVIDEND..		12/14/2021	12/14/2021	1/14/2022	0.000000	0.00	8,136.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		629377508	14,439.000	NRG ENERGY INC CASH DIVIDEND 032%		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	4,692.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		631103108	6,851.000	NASDAQ INC CASH DIVIDEND 054%		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	3,699.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		64110D104	12,982.000	NETAPP INC CASH DIVIDEND 050%		10/7/2021	10/7/2021	10/27/2021	0.000000	0.00	6,491.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		651229106	21,987.000	NEWELL BRANDS INC CASH DIVIDEND 02..		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	5,057.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		651639106	47,943.000	NEWMONT CORP CASH DIVIDEND 055%		12/8/2021	12/8/2021	12/28/2021	0.000000	0.00	26,368.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		65339F101	114,109.000	NEXTERA ENERGY INC CASH DIVIDEND 0..		11/24/2021	11/24/2021	12/15/2021	0.000000	0.00	43,931.97	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		654106103	74,313.000	NIKE INC CASH DIVIDEND 030%		12/3/2021	12/3/2021	12/28/2021	0.000000	0.00	22,665.47	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		65473P105	23,431.000	NISOURCE INC CASH DIVIDEND 022%		10/28/2021	10/28/2021	11/19/2021	0.000000	0.00	5,154.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		655844108	14,362.000	NORFOLK SOUTHERN CORP CASH DIVIDEN..		11/4/2021	11/4/2021	11/19/2021	0.000000	0.00	15,654.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		665859104	12,493.000	NORTHERN TRUST CORP CASH DIVIDEND ..		12/9/2021	12/9/2021	1/1/2022	0.000000	0.00	8,745.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		665859104	182.000	NORTHERN TRUST CORP LATE POSTING DI..		12/9/2021	12/9/2021	1/1/2022	0.000000	0.00	127.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		666807102	8,894.000	NORTHROP GRUMMAN CORP CASH DIVIDEN..		11/26/2021	11/26/2021	12/15/2021	0.000000	0.00	13,963.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		668771108	35,672.000	NORTONLIFELOCK INC CASH DIVIDEND 0..		11/19/2021	11/19/2021	12/15/2021	0.000000	0.00	4,459.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		670346105	18,249.000	NUCOR CORP CASH DIVIDEND 050%		12/30/2021	12/30/2021	2/11/2022	0.000000	0.00	9,124.50	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		67066G104	144,894.000	NVIDIA CORP CASH DIVIDEND 004%		12/1/2021	12/1/2021	12/23/2021	0.000000	0.00	5,795.76	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		674599105	51,597.000	OCCIDENTAL PETROLEUM CORP CASH DIV..		12/9/2021	12/9/2021	1/14/2022	0.000000	0.00	515.97	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		674599105	2,354.000	OCCIDENTAL PETROLEUM CORP LATE POST..		12/9/2021	12/9/2021	1/14/2022	0.000000	0.00	23.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		679580100	5,473.000	OLD DOMINION FREIGHT LINE INC CASH DIV..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	1,094.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		681919106	13,041.000	OMNICOM GROUP INC CASH DIVIDEND 0..		12/20/2021	12/20/2021	1/11/2022	0.000000	0.00	9,128.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		681919106	-266.000	OMNICOM GROUP INC LATE POSTING DIVID..		12/20/2021	12/20/2021	1/11/2022	0.000000	0.00	-186.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		682680103	24,564.000	ONEOK INC CASH DIVIDEND 093%		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	22,967.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		68389X105	95,779.000	ORACLE CORP CASH DIVIDEND 032%		10/8/2021	10/8/2021	10/26/2021	0.000000	0.00	30,649.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		68622V106	14,846.000	ORGANON & CO CASH DIVIDEND 028%		11/19/2021	11/19/2021	12/16/2021	0.000000	0.00	4,156.88	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		68902V107	25,567.000	OTIS WORLDWIDE CORP CASH DIVIDEND ..		11/18/2021	11/18/2021	12/10/2021	0.000000	0.00	6,136.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		693475105	25,029.000	PNC FINANCIAL SERVICES GROUP I CASH DL..		10/14/2021	10/14/2021	11/5/2021	0.000000	0.00	31,286.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		693506107	14,150.000	PPG INDUSTRIES INC CASH DIVIDEND 05..		11/9/2021	11/9/2021	12/10/2021	0.000000	0.00	8,348.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		69351T106	45,695.000	PPL CORP CASH DIVIDEND 041%		12/9/2021	12/9/2021	1/3/2022	0.000000	0.00	18,963.43	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		69351T106	1,113.000	PPL CORP LATE POSTING DIVIDEND ADJUST..		12/9/2021	12/9/2021	1/3/2022	0.000000	0.00	461.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		693656100	4,124.000	PVH CORP CASH DIVIDEND 003%		11/23/2021	11/23/2021	12/17/2021	0.000000	0.00	154.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		693718108	20,546.000	PACCAR INC CASH DIVIDEND 034%		11/15/2021	11/15/2021	12/7/2021	0.000000	0.00	6,985.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		693718108	21,116.000	PACCAR INC CASH DIVIDEND 150%		12/16/2021	12/16/2021	1/5/2022	0.000000	0.00	31,674.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		695156109	5,778.000	PACKAGING CORP OF AMERICA CASH DIVID..		12/17/2021	12/17/2021	1/14/2022	0.000000	0.00	5,778.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		701094104	7,388.000	PARKER-HANNIFIN CORP CASH DIVIDEND ..		11/10/2021	11/10/2021	12/3/2021	0.000000	0.00	7,609.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		704326107	18,846.000	PAYCHEX INC CASH DIVIDEND 066%		10/29/2021	10/29/2021	11/29/2021	0.000000	0.00	12,438.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		712704105	24,832.000	PEOPLE'S UNITED FINANCIAL INC CASH DIV..		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	4,531.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		713448108	80,598.000	PEPSICO INC CASH DIVIDEND 107%		12/2/2021	12/2/2021	1/7/2022	0.000000	0.00	86,642.85	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		714046109	6,584.000	PERKINELMER INC CASH DIVIDEND 007%		10/21/2021	10/21/2021	11/12/2021	0.000000	0.00	460.88	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		717081103	325,994.000	PFIZER INC CASH DIVIDEND 039%		11/4/2021	11/4/2021	12/6/2021	0.000000	0.00	127,137.66	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		718172109	91,599.000	PHILIP MORRIS INTERNATIONAL IN		9/28/2021	9/28/2021	10/14/2021	0.000000	0.00	108,773.81	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DAC		718172109	-91,599.000	PHILIP MORRIS INTERNATIONAL IN DA ADJU..		10/1/2021	9/28/2021	10/14/2021	0.000000	0.00	-108,773.81	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		718172109	93,122.000	PHILIP MORRIS INTERNATIONAL IN CASH DI..		12/22/2021	12/22/2021	1/10/2022	0.000000	0.00	116,402.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		718546104	25,799.000	PHILLIPS 66 CASH DIVIDEND 092%		11/16/2021	11/16/2021	12/1/2021	0.000000	0.00	23,735.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		723484101	6,689.000	PINNACLE WEST CAPITAL CORP CASH DIVID..		11/15/2021	11/15/2021	12/1/2021	0.000000	0.00	5,685.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		723787107	12,737.000	PIONEER NATURAL RESOURCES CO CASH D..		11/29/2021	11/29/2021	12/14/2021	0.000000	0.00	38,465.74	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		723787107	13,960.000	PIONEER NATURAL RESOURCES CO CASH D..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	8,655.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		73278L105	2,453.000	POOL CORP CASH DIVIDEND 080%		11/9/2021	11/9/2021	11/24/2021	0.000000	0.00	1,962.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		74144T108	13,803.000	T ROWE PRICE GROUP INC CASH DIVIDEND ..		12/15/2021	12/15/2021	12/30/2021	0.000000	0.00	14,907.24	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		74251V102	14,372.000	PRINCIPAL FINANCIAL GROUP INC CASH DIV..		11/30/2021	11/30/2021	12/21/2021	0.000000	0.00	9,198.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		742718109	141,666.000	PROCTER & GAMBLE CO/THE CASH DIVIDEN..		10/21/2021	10/21/2021	11/15/2021	0.000000	0.00	123,221.09	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		743315103	34,193.000	PROGRESSIVE CORP/THE CASH DIVIDEND ..		10/6/2021	10/6/2021	10/15/2021	0.000000	0.00	3,419.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		743315103	35,590.000	PROGRESSIVE CORP/THE CASH DIVIDEND ..		12/17/2021	12/17/2021	12/29/2021	0.000000	0.00	53,385.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		74340W103	44,962.000	PROLOGIS INC CASH DIVIDEND 063%		12/13/2021	12/13/2021	12/31/2021	0.000000	0.00	28,326.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		744320102	22,601.000	PRUDENTIAL FINANCIAL INC CASH DIVIDEN..		11/22/2021	11/22/2021	12/16/2021	0.000000	0.00	25,991.15	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		744573106	29,280.000	PUBLIC SERVICE ENTERPRISE GROU CASH ..		12/8/2021	12/8/2021	12/31/2021	0.000000	0.00	14,932.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		74460D109	9,272.000	PUBLIC STORAGE CASH DIVIDEND 200%		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	18,544.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		745867101	15,785.000	PULTEGROUP INC CASH DIVIDEND 015%		12/14/2021	12/14/2021	1/4/2022	0.000000	0.00	2,367.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		747525103	65,586.000	QUALCOMM INC CASH DIVIDEND 068%		12/1/2021	12/1/2021	12/16/2021	0.000000	0.00	44,598.48	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		74834L100	7,126.000	QUEST DIAGNOSTICS INC CASH DIVIDEND ..		10/4/2021	10/4/2021	10/20/2021	0.000000	0.00	4,418.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		751212101	3,057.000	RALPH LAUREN CORP CASH DIVIDEND 0..		12/22/2021	12/22/2021	1/7/2022	0.000000	0.00	2,101.69	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		75513E101	86,920.562	RAYTHEON TECHNOLOGIES CORP CASH DI..		11/18/2021	11/18/2021	12/16/2021	0.000000	0.00	44,329.49	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		75513E101	0.000	RAYTHEON TECHNOLOGIES CORP DIVIDEN..		12/17/2021	12/17/2021	12/16/2021	0.000000	0.00	-0.29	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		756109104	0.000	REALTY INCOME CORP DIVIDEND WRITE-OFF		10/18/2021	10/18/2021	10/15/2021	0.000000	0.00	-0.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		756109104	22,566.000	REALTY INCOME CORP CASH DIVIDEND ..		11/1/2021	11/1/2021	11/15/2021	0.000000	0.00	5,325.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		756109104	0.000	REALTY INCOME CORP DIVIDEND WRITE-OFF		11/16/2021	11/16/2021	11/15/2021	0.000000	0.00	-0.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		756109104	32,041.000	REALTY INCOME CORP CASH DIVIDEND ..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	7,882.09	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		756109104	34,552.000	REALTY INCOME CORP CASH DIVIDEND ..		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	8,517.07	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		758849103	9,299.000	REGENCY CENTERS CORP CASH DIVIDEND ..		12/15/2021	12/15/2021	1/5/2022	0.000000	0.00	5,811.88	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		7591EP100	54,745.000	REGIONS FINANCIAL CORP CASH DIVIDEND ..		12/2/2021	12/2/2021	1/3/2022	0.000000	0.00	9,306.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		760759100	12,519.000	REPUBLIC SERVICES INC CASH DIVIDEND ..		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	5,758.74	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		761152107	8,771.000	RESMED INC CASH DIVIDEND 042%		11/9/2021	11/9/2021	12/16/2021	0.000000	0.00	3,683.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		770323103	6,515.000	ROBERT HALF INTERNATIONAL INC CASH DL..		11/23/2021	11/23/2021	12/15/2021	0.000000	0.00	2,475.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		773903109	6,708.000	ROCKWELL AUTOMATION INC CASH DIVIDE..		11/12/2021	11/12/2021	12/10/2021	0.000000	0.00	7,512.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		775711104	13,665.000	ROLLINS INC CASH DIVIDEND 018%		11/9/2021	11/9/2021	12/10/2021	0.000000	0.00	2,459.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		776696106	6,155.000	ROPER TECHNOLOGIES INC CASH DIVIDEND..		10/5/2021	10/5/2021	10/20/2021	0.000000	0.00	3,462.19	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		778296103	20,685.000	ROSS STORES INC CASH DIVIDEND 028%		12/6/2021	12/6/2021	12/31/2021	0.000000	0.00	5,895.23	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		78409V104	13,945.000	S&P GLOBAL INC CASH DIVIDEND 077%		11/24/2021	11/24/2021	12/10/2021	0.000000	0.00	10,737.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		78410G104	6,346.000	SBA COMMUNICATIONS CORP CASH DIVIDE..		11/17/2021	11/17/2021	12/16/2021	0.000000	0.00	3,680.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		806857108	81,342.000	SCHLUMBERGER LTD CASH DIVIDEND 01..		11/30/2021	11/30/2021	1/13/2022	0.000000	0.00	10,167.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		808513105	88,417.000	CHARLES SCHWAB CORP/THE CASH DIVIDE..		11/10/2021	11/10/2021	11/26/2021	0.000000	0.00	15,915.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		8121K100	8,781.000	SEALED AIR CORP CASH DIVIDEND 020%		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	1,756.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		816851109	19,240.000	SEMPRA ENERGY CASH DIVIDEND 110%		12/22/2021	12/22/2021	1/15/2022	0.000000	0.00	21,164.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		824348106	14,259.000	SHERWIN-WILLIAMS CO/THE CASH DIVIDEN..		11/18/2021	11/18/2021	12/3/2021	0.000000	0.00	7,842.45	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		828806109	18,486.000	SIMON PROPERTY GROUP INC CASH DIVIDE..		12/9/2021	12/9/2021	12/31/2021	0.000000	0.00	30,501.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		828806109	1,501.000	SIMON PROPERTY GROUP INC LATE POSTIN..		12/9/2021	12/9/2021	12/31/2021	0.000000	0.00	2,476.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		83088M102	9,561.000	SKYWORKS SOLUTIONS INC CASH DIVIDEN..		11/22/2021	11/22/2021	12/14/2021	0.000000	0.00	5,354.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		831865209	8,175.000	A O SMITH CORP CASH DIVIDEND 028%		10/28/2021	10/28/2021	11/15/2021	0.000000	0.00	2,289.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		832696405	6,238.000	J M SMUCKER CO/THE CASH DIVIDEND 0..		11/10/2021	11/10/2021	12/1/2021	0.000000	0.00	6,175.62	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		833034101	3,138.000	SNAP-ON INC CASH DIVIDEND 142%		11/18/2021	11/18/2021	12/10/2021	0.000000	0.00	4,455.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		842587107	62,569.000	SOUTHERN CO/THE CASH DIVIDEND 066%		11/12/2021	11/12/2021	12/6/2021	0.000000	0.00	41,295.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		854502101	9,443.000	STANLEY BLACK & DECKER INC CASH DIVID..		11/30/2021	11/30/2021	12/21/2021	0.000000	0.00	7,459.97	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		855244109	68,557.000	STARBUCKS CORP CASH DIVIDEND 049%		11/10/2021	11/10/2021	11/26/2021	0.000000	0.00	33,592.93	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		857477103	22,313.000	STATE STREET CORP CASH DIVIDEND 05..		12/31/2021	12/31/2021	1/13/2022	0.000000	0.00	12,718.41	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		863667101	20,890.000	STRYKER CORP CASH DIVIDEND 069%		12/30/2021	12/30/2021	1/31/2022	0.000000	0.00	14,518.55	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		87165B103	32,308.000	SYNCHRONY FINANCIAL CASH DIVIDEND ..		10/29/2021	10/29/2021	11/12/2021	0.000000	0.00	7,107.76	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		872540109	68,793.000	TJX COS INC/THE CASH DIVIDEND 026%		11/9/2021	11/9/2021	12/2/2021	0.000000	0.00	17,886.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		876030107	16,176.000	TAPESTRY INC CASH DIVIDEND 025%		12/2/2021	12/2/2021	12/27/2021	0.000000	0.00	4,044.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		87612E106	28,587.000	TARGET CORP CASH DIVIDEND 090%		11/16/2021	11/16/2021	12/10/2021	0.000000	0.00	25,728.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		879369106	2,635.000	TELEFLEX INC CASH DIVIDEND 034%		11/12/2021	11/12/2021	12/15/2021	0.000000	0.00	895.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		880770102	9,457.000	TERADYNE INC CASH DIVIDEND 010%		11/23/2021	11/23/2021	12/17/2021	0.000000	0.00	945.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		882508104	53,679.000	TEXAS INSTRUMENTS INC CASH DIVIDEND ..		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	61,730.85	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		883203101	13,445.000	TEXTRON INC CASH DIVIDEND 002%		12/9/2021	12/9/2021	1/1/2022	0.000000	0.00	268.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		883203101	187.000	TEXTRON INC LATE POSTING DIVIDEND ADJ.		12/9/2021	12/9/2021	1/1/2022	0.000000	0.00	3.74	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		883556102	23,928.000	THERMO FISHER SCIENTIFIC INC CASH DIVI..		12/14/2021	12/14/2021	1/14/2022	0.000000	0.00	6,221.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		88579Y101	34,114.000	3M CO CASH DIVIDEND 148%		11/18/2021	11/18/2021	12/12/2021	0.000000	0.00	50,488.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		892356106	6,526.000	TRACTOR SUPPLY CO CASH DIVIDEND 0..		11/19/2021	11/19/2021	12/8/2021	0.000000	0.00	3,393.52	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		89417E109	14,530.000	TRAVELERS COS INC/THE CASH DIVIDEND ..		12/9/2021	12/9/2021	12/31/2021	0.000000	0.00	12,786.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		89417E109	644.000	TRAVELERS COS INC/THE LATE POSTING DI..		12/9/2021	12/9/2021	12/31/2021	0.000000	0.00	566.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		89832Q109	77,778.000	TRUIST FINANCIAL CORP CASH DIVIDEND ..		11/10/2021	11/10/2021	12/1/2021	0.000000	0.00	37,333.44	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		902494103	16,976.000	TYSON FOODS INC CASH DIVIDEND 046%		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	7,808.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		902653104	15,980.000	UDR INC CASH DIVIDEND 036%		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	5,792.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		902973304	82,698.000	US BANCORP CASH DIVIDEND 046%		12/30/2021	12/30/2021	1/18/2022	0.000000	0.00	38,041.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		907818108	39,663.000	UNION PACIFIC CORP CASH DIVIDEND 11..		12/17/2021	12/17/2021	12/30/2021	0.000000	0.00	46,802.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		911312106	42,561.000	UNITED PARCEL SERVICE INC CASH DIVIDE..		11/19/2021	11/19/2021	12/8/2021	0.000000	0.00	43,412.22	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		91324P102	54,825.000	UNITEDHEALTH GROUP INC CASH DIVIDEND..		12/3/2021	12/3/2021	12/14/2021	0.000000	0.00	79,496.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		913903100	4,444.000	UNIVERSAL HEALTH SERVICES INC CASH DI..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	888.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		918204108	19,512.000	VF CORP CASH DIVIDEND 050%		12/9/2021	12/9/2021	12/20/2021	0.000000	0.00	9,756.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		918204108	309.000	VF CORP LATE POSTING DIVIDEND ADJUST..		12/9/2021	12/9/2021	12/20/2021	0.000000	0.00	154.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		91913Y100	23,109.000	VALERO ENERGY CORP CASH DIVIDEND ..		11/17/2021	11/17/2021	12/9/2021	0.000000	0.00	22,646.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		92276F100	23,807.000	VENTAS INC CASH DIVIDEND 045%		12/31/2021	12/31/2021	1/19/2022	0.000000	0.00	10,713.15	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		92343V104	240,698.000	VERIZON COMMUNICATIONS INC CASH DIVI..		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	154,046.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		92345Y106	9,814.000	VERISK ANALYTICS INC CASH DIVIDEND ..		12/14/2021	12/14/2021	12/31/2021	0.000000	0.00	2,846.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		92556H206	36,846.000	VIACOMCBS INC CASH DIVIDEND 024%		12/14/2021	12/14/2021	1/3/2022	0.000000	0.00	8,843.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		92556V106	71,132.000	VIA TRIS INC CASH DIVIDEND 011%		11/22/2021	11/22/2021	12/16/2021	0.000000	0.00	7,824.52	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		92826C839	98,164.000	VISA INC CASH DIVIDEND 037%		11/10/2021	11/10/2021	12/7/2021	0.000000	0.00	36,811.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		929042109	8,979.000	VORNADO REALTY TRUST CASH DIVIDEND ..		11/5/2021	11/5/2021	11/19/2021	0.000000	0.00	4,758.87	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		929160109	7,974.000	VULCAN MATERIALS CO CASH DIVIDEND ..		11/15/2021	11/15/2021	12/2/2021	0.000000	0.00	2,950.38	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		92939U106	19,072.000	WEC ENERGY GROUP INC CASH DIVIDEND ..		11/10/2021	11/10/2021	12/1/2021	0.000000	0.00	12,921.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		929740108	11,126.000	WESTINGHOUSE AIR BRAKE TECHNOL CAS..		11/12/2021	11/12/2021	11/29/2021	0.000000	0.00	1,335.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		931142103	83,113.000	WALMART INC CASH DIVIDEND 055%		12/9/2021	12/9/2021	1/3/2022	0.000000	0.00	45,712.15	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		931142103	3,806.000	WALMART INC LATE POSTING DIVIDEND ADJ.		12/9/2021	12/9/2021	1/3/2022	0.000000	0.00	2,093.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		931427108	41,482.000	WALGREENS BOOTS ALLIANCE INC CASH DI..		11/12/2021	11/12/2021	12/10/2021	0.000000	0.00	19,807.66	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		94106L109	22,689.000	WASTE MANAGEMENT INC CASH DIVIDEND ..		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	13,046.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		949746101	238,762.000	WELLS FARGO & CO CASH DIVIDEND 0..		11/4/2021	11/4/2021	12/1/2021	0.000000	0.00	47,752.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		95040Q104	24,340.000	WELLTOWER INC CASH DIVIDEND 061%		11/15/2021	11/15/2021	11/23/2021	0.000000	0.00	14,847.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		955306105	4,360.000	WEST PHARMACEUTICAL SERVICES I CASH ..		11/9/2021	11/9/2021	11/17/2021	0.000000	0.00	784.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		959802109	24,715.000	WESTERN UNION CO/THE CASH DIVIDEND ..		12/16/2021	12/16/2021	12/31/2021	0.000000	0.00	5,808.03	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		96145D105	15,956.000	WESTROCK CO CASH DIVIDEND 025%		11/9/2021	11/9/2021	11/23/2021	0.000000	0.00	3,989.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		962166104	42,550.000	WEYERHAEUSER CO CASH DIVIDEND 05..		10/4/2021	10/4/2021	10/19/2021	0.000000	0.00	21,275.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		962166104	42,550.000	WEYERHAEUSER CO CASH DIVIDEND 01..		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	7,233.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		963320106	3,711.000	WHIRLPOOL CORP CASH DIVIDEND 140%		11/18/2021	11/18/2021	12/15/2021	0.000000	0.00	5,195.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		969457100	67,743.000	WILLIAMS COS INC/THE CASH DIVIDEND ..		12/9/2021	12/9/2021	12/27/2021	0.000000	0.00	27,774.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		969457100	6,152.000	WILLIAMS COS INC/THE LATE POSTING DIVI..		12/9/2021	12/9/2021	12/27/2021	0.000000	0.00	2,522.32	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		98389B100	32,335.000	XCEL ENERGY INC CASH DIVIDEND 045%		12/21/2021	12/21/2021	1/20/2022	0.000000	0.00	14,793.26	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		983919101	14,239.000	XILINX INC CASH DIVIDEND 037%		11/5/2021	11/5/2021	11/15/2021	0.000000	0.00	5,268.43	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		98419M100	10,628.000	XYLEM INC/NY CASH DIVIDEND 028%		11/22/2021	11/22/2021	12/21/2021	0.000000	0.00	2,975.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		988498101	17,515.000	YUMI BRANDS INC CASH DIVIDEND 050%		11/24/2021	11/24/2021	12/10/2021	0.000000	0.00	8,757.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		98956P102	13,130.000	ZIMMER BIOMET HOLDINGS INC CASH DIVID..		12/27/2021	12/27/2021	1/31/2022	0.000000	0.00	3,151.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		989701107	9,405.000	ZIONS BANCORP NA CASH DIVIDEND 0.		11/9/2021	11/9/2021	11/18/2021	0.000000	0.00	3,573.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		98978V103	27,568.000	ZOETIS INC CASH DIVIDEND 025%		10/28/2021	10/28/2021	12/1/2021	0.000000	0.00	6,892.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G0176J109	5,455.000	ALLEGION PLC CASH DIVIDEND 036%		12/17/2021	12/17/2021	12/30/2021	0.000000	0.00	1,963.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G0250X107	91,228.000	AMCOR PLC CASH DIVIDEND 012%		11/23/2021	11/23/2021	12/14/2021	0.000000	0.00	10,947.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G0403H108	13,181.000	AOPL CASH DIVIDEND 051%		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	6,722.31	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G1151C101	36,970.000	ACCENTURE PLC CASH DIVIDEND 097%		10/13/2021	10/13/2021	11/15/2021	0.000000	0.00	35,860.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G29183103	23,420.000	EATON CORP PLC CASH DIVIDEND 076%		11/10/2021	11/10/2021	11/30/2021	0.000000	0.00	17,799.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G3223R108	2,355.000	EVEREST RE GROUP LTD CASH DIVIDEND ..		11/30/2021	11/30/2021	12/22/2021	0.000000	0.00	3,650.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G47567105	22,704.000	IHS MARKIT LTD CASH DIVIDEND 020%		10/28/2021	10/28/2021	11/12/2021	0.000000	0.00	4,540.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G491BT108	19,691.000	INVESCO LTD CASH DIVIDEND 017%		11/10/2021	11/10/2021	12/2/2021	0.000000	0.00	3,347.47	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G51502105	43,318.000	JOHNSON CONTROLS INTERNATIONAL CAS..		12/17/2021	12/17/2021	1/14/2022	0.000000	0.00	14,728.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G5494J103	29,880.000	LINDE PLC CASH DIVIDEND 106%		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	31,672.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G5960L103	90,320.000	MEDTRONIC PLC CASH DIVIDEND 063%		12/21/2021	12/21/2021	1/14/2022	0.000000	0.00	56,901.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G6518L108	20,739.000	NIELSEN HOLDINGS PLC CASH DIVIDEND ..		11/17/2021	11/17/2021	12/2/2021	0.000000	0.00	1,244.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G7997R103	12,319.000	SEAGATE TECHNOLOGY HOLDINGS PL CAS..		12/21/2021	12/21/2021	1/5/2022	0.000000	0.00	8,623.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G7S00T104	9,560.000	PENTAIR PLC CASH DIVIDEND 020%		10/21/2021	10/21/2021	11/5/2021	0.000000	0.00	1,912.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G8473T100	5,667.000	STERIS PLC CASH DIVIDEND 043%		11/22/2021	11/22/2021	12/17/2021	0.000000	0.00	2,436.81	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G8994E103	14,197.000	TRANE TECHNOLOGIES PLC CASH DIVIDEN..		12/2/2021	12/2/2021	12/31/2021	0.000000	0.00	8,376.23	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		G96629103	7,620.000	WILLIS TOWERS WATSON PLC CASH DIVIDE..		12/30/2021	12/30/2021	1/18/2022	0.000000	0.00	6,096.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		H1467J104	26,685.000	CHUBB LTD CASH DIVIDEND 080%		12/16/2021	12/16/2021	1/7/2022	0.000000	0.00	21,348.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		H2906T109	9,241.000	GARMIN LTD CASH DIVIDEND 067%		12/14/2021	12/14/2021	12/31/2021	0.000000	0.00	6,191.47	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		H84989104	19,354.000	TE CONNECTIVITY LTD CASH DIVIDEND 0.		11/18/2021	11/18/2021	12/3/2021	0.000000	0.00	9,677.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		N53745100	15,256.000	LYONDELLBASELL INDUSTRIES NV CASH DI..		11/26/2021	11/26/2021	12/6/2021	0.000000	0.00	17,239.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		N6598X109	-16,057.000	NXP SEMICONDUCTORS NV		9/14/2021	9/14/2021	10/6/2021	0.000000	0.00	-1,354.81	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		N6596X109	0.000	NXP SEMICONDUCTORS NV ASR RECLAIM I..		10/1/2021	6/14/2021	7/6/2021	0.000000	0.00	1,202.78	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DA		N6596X109	16,126.000	NXP SEMICONDUCTORS NV CASH DIVIDEND..		12/14/2021	12/14/2021	1/6/2022	0.000000	0.00	9,070.88	0.00
DIVIDENDS					15,590,667.000							7,809,006.74	7,809,006.74	0.00
U.S. DOLLAR					15,590,667.000							7,809,006.74	7,809,006.74	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		001055102	36,074.000	AFLAC INC		12/1/2021	11/16/2021	12/1/2021	0.000000	11,904.42	11,904.42	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		00130H105	38,067.000	AES CORP/THE		11/15/2021	11/1/2021	11/15/2021	0.000000	5,729.08	5,729.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		00206R102	410,296.000	AT&T INC		11/1/2021	10/7/2021	11/1/2021	0.000000	213,353.92	213,353.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		002824100	104,552.000	ABBOTT LABORATORIES		11/15/2021	10/14/2021	11/15/2021	0.000000	47,048.40	47,048.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		00287Y109	101,783.000	ABBVIE INC		11/15/2021	10/14/2021	11/15/2021	0.000000	132,317.90	132,317.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		00751Y106	3,811.000	ADVANCE AUTO PARTS INC		10/1/2021	9/16/2021	10/1/2021	0.000000	3,811.00	3,811.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		00846U101	18,110.000	AGILENT TECHNOLOGIES INC		10/27/2021	10/4/2021	10/27/2021	0.000000	3,513.34	3,513.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		009158106	12,994.000	AIR PRODUCTS AND CHEMICALS INC		11/8/2021	9/30/2021	11/8/2021	0.000000	19,491.00	19,491.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		012653101	721.000	ALBEMARLE CORP		10/1/2021	9/16/2021	10/1/2021	0.000000	281.19	281.19	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		012653101	6,076.000	ALBEMARLE CORP		10/1/2021	9/16/2021	10/1/2021	0.000000	2,369.64	2,369.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		015271109	931.000	ALEXANDRIA REAL ESTATE EQUITIE		10/15/2021	9/29/2021	10/15/2021	0.000000	1,042.72	1,042.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		015271109	7,223.000	ALEXANDRIA REAL ESTATE EQUITIE		10/15/2021	9/29/2021	10/15/2021	0.000000	8,089.76	8,089.76	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		018802108	14,882.000	ALLIANT ENERGY CORP		11/15/2021	10/29/2021	11/15/2021	0.000000	5,990.01	5,990.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		020002101	17,431.000	ALLSTATE CORP/THE		10/1/2021	8/30/2021	10/1/2021	0.000000	14,119.11	14,119.11	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		02209S103	107,765.000	ALTRIA GROUP INC		10/12/2021	9/14/2021	10/12/2021	0.000000	96,988.50	96,988.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		023608102	15,351.000	AMEREN CORP		12/31/2021	12/7/2021	12/31/2021	0.000000	8,443.05	8,443.05	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		025537101	30,158.000	AMERICAN ELECTRIC POWER CO INC		12/10/2021	11/8/2021	12/10/2021	0.000000	23,523.24	23,523.24	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		025816109	36,646.000	AMERICAN EXPRESS CO		11/10/2021	10/7/2021	11/10/2021	0.000000	15,757.78	15,757.78	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		026874784	52,015.000	AMERICAN INTERNATIONAL GROUP I		12/30/2021	12/15/2021	12/30/2021	0.000000	16,644.80	16,644.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		03027X100	26,267.000	AMERICAN TOWER CORP		10/15/2021	9/27/2021	10/15/2021	0.000000	34,409.77	34,409.77	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		030420103	10,771.000	AMERICAN WATER WORKS CO INC		12/1/2021	11/9/2021	12/1/2021	0.000000	6,489.53	6,489.53	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		03073E105	8,630.000	AMERISOURCEBERGEN CORP		11/29/2021	11/12/2021	11/29/2021	0.000000	3,969.80	3,969.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		03076C106	6,527.000	AMERIPRISE FINANCIAL INC		11/19/2021	11/5/2021	11/19/2021	0.000000	7,375.51	7,375.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		031100100	13,293.000	AMETEK INC		12/24/2021	12/7/2021	12/24/2021	0.000000	2,658.60	2,658.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		031162100	32,585.000	AMGEN INC		12/8/2021	11/15/2021	12/8/2021	0.000000	57,349.60	57,349.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		032095101	34,399.000	AMPHENOL CORP		10/13/2021	9/20/2021	10/13/2021	0.000000	4,987.86	4,987.86	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		032654105	30,795.000	ANALOG DEVICES INC		12/14/2021	12/2/2021	12/14/2021	0.000000	21,248.55	21,248.55	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		036752103	14,176.000	ANTHEM INC		12/21/2021	10/2/2021	12/21/2021	0.000000	16,018.88	16,018.88	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		03743Q108	20,121.000	APA CORP		11/22/2021	10/21/2021	11/22/2021	0.000000	1,257.56	1,257.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		037833100	913,070.000	APPLE INC		11/12/2021	11/5/2021	11/11/2021	0.000000	200,875.40	200,875.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		038222105	53,142.000	APPLIED MATERIALS INC		12/16/2021	11/24/2021	12/16/2021	0.000000	12,754.08	12,754.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		039483102	31,029.000	ARCHER-DANIELS-MIDLAND CO		12/8/2021	11/16/2021	12/8/2021	0.000000	11,480.73	11,480.73	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		04621X108	3,537.000	ASSURANT INC		12/20/2021	11/26/2021	12/20/2021	0.000000	2,405.16	2,405.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		049560105	7,918.000	ATMOS ENERGY CORP		12/13/2021	11/26/2021	12/13/2021	0.000000	5,384.24	5,384.24	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		053015103	24,778.000	AUTOMATIC DATA PROCESSING INC		10/1/2021	9/9/2021	10/1/2021	0.000000	23,043.54	23,043.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		053484101	8,142.000	AVALONBAY COMMUNITIES INC		10/15/2021	10/1/2021	10/15/2021	0.000000	12,945.78	12,945.78	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		053611109	4,901.000	AVERY DENNISON CORP		12/15/2021	11/30/2021	12/15/2021	0.000000	3,332.68	3,332.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		05722G100	47,294.000	BAKER HUGHES CO		11/12/2021	11/1/2021	11/12/2021	0.000000	8,512.92	8,512.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		058498106	19,486.000	BALL CORP		12/15/2021	11/30/2021	12/15/2021	0.000000	3,897.20	3,897.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		060505104	430,184.000	BANK OF AMERICA CORP		12/31/2021	12/2/2021	12/31/2021	0.000000	90,338.64	90,338.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		064058100	46,826.000	BANK OF NEW YORK MELLON CORP/T		11/12/2021	10/29/2021	11/12/2021	0.000000	15,920.84	15,920.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		070830104	14,782.000	BATH & BODY WORKS INC		12/3/2021	11/18/2021	12/3/2021	0.000000	2,217.30	2,217.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		071813109	29,282.000	BAXTER INTERNATIONAL INC		10/1/2021	9/2/2021	10/1/2021	0.000000	8,198.96	8,198.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		075887109	17,467.000	BECTON DICKINSON AND CO		12/31/2021	12/9/2021	12/31/2021	0.000000	15,196.29	15,196.29	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		084423102	8,134.000	W R BERKLEY CORP		12/22/2021	12/6/2021	12/22/2021	0.000000	9,191.42	9,191.42	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		086516101	12,981.000	BEST BUY CO INC		10/5/2021	9/13/2021	10/5/2021	0.000000	9,086.70	9,086.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		09073M104	2,215.000	BIO-TECHNE CORP		11/26/2021	11/10/2021	11/26/2021	0.000000	708.80	708.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		09247X101	8,318.000	BLACKROCK INC		12/23/2021	12/6/2021	12/23/2021	0.000000	34,353.34	34,353.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		099724106	13,873.000	BORGWARNER INC		12/15/2021	11/30/2021	12/15/2021	0.000000	2,358.41	2,358.41	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		101121101	3,146.000	BOSTON PROPERTIES INC		10/29/2021	9/29/2021	10/29/2021	0.000000	3,083.08	3,083.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		101121101	4,918.000	BOSTON PROPERTIES INC		10/29/2021	9/29/2021	10/29/2021	0.000000	4,819.64	4,819.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		110122108	129,202.000	BRISTOL-MYERS SQUIBB CO		11/1/2021	9/30/2021	11/1/2021	0.000000	63,308.98	63,308.98	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		111331103	6,762.000	BROADRIDGE FINANCIAL SOLUTIONS		10/5/2021	9/14/2021	10/5/2021	0.000000	4,327.68	4,327.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		11135F101	25,045.000	BROADCOM INC		12/31/2021	12/1/2021	12/31/2021	0.000000	102,684.50	102,684.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		115236101	13,713.000	BROWN & BROWN INC		11/17/2021	11/2/2021	11/17/2021	0.000000	1,405.58	1,405.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		115637209	10,636.000	BROWN-FORMAN CORP		10/1/2021	9/2/2021	10/1/2021	0.000000	1,909.16	1,909.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		115637209	10,775.000	BROWN-FORMAN CORP		12/28/2021	12/2/2021	12/28/2021	0.000000	2,031.09	2,031.09	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		115637209	10,775.000	BROWN-FORMAN CORP		12/29/2021	12/8/2021	12/29/2021	0.000000	10,775.00	10,775.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		12503M108	6,344.000	CBOE GLOBAL MARKETS INC		12/15/2021	11/29/2021	12/15/2021	0.000000	3,045.12	3,045.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		12514G108	8,174.000	CDW CORP/DE		12/10/2021	11/23/2021	12/10/2021	0.000000	4,087.00	4,087.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		125269100	11,686.000	CF INDUSTRIES HOLDINGS INC		11/30/2021	11/12/2021	11/30/2021	0.000000	3,505.80	3,505.80	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		12541W209	7,744.000	CH ROBINSON WORLDWIDE INC		10/1/2021	9/2/2021	10/1/2021	0.000000	3,949.44	3,949.44	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		125523100	19,766.000	CIGNA CORP		12/22/2021	12/6/2021	12/22/2021	0.000000	19,766.00	19,766.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		12572Q105	21,843.000	CME GROUP INC		12/28/2021	12/9/2021	12/28/2021	0.000000	19,658.70	19,658.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		125896100	17,208.000	CMS ENERGY CORP		11/30/2021	11/4/2021	11/30/2021	0.000000	7,485.48	7,485.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		126408103	131,726.000	CSX CORP		12/15/2021	11/29/2021	12/15/2021	0.000000	12,294.38	12,294.38	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		126650100	75,593.000	CVS HEALTH CORP		11/1/2021	10/21/2021	11/1/2021	0.000000	37,796.50	37,796.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		127097103	2,125.000	COTERRA ENERGY INC		10/22/2021	10/13/2021	10/22/2021	0.000000	1,062.50	1,062.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		127097103	19,932.000	COTERRA ENERGY INC		10/22/2021	10/13/2021	10/22/2021	0.000000	9,966.00	9,966.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		127097103	47,256.000	COTERRA ENERGY INC		11/24/2021	11/12/2021	11/24/2021	0.000000	14,176.80	14,176.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		134429109	11,747.000	CAMPBELL SOUP CO		11/1/2021	10/6/2021	11/1/2021	0.000000	4,346.39	4,346.39	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		14040H105	25,283.000	CAPITAL ONE FINANCIAL CORP		11/26/2021	11/12/2021	11/26/2021	0.000000	15,169.80	15,169.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		14149Y108	16,960.000	CARDINAL HEALTH INC		10/15/2021	9/30/2021	10/15/2021	0.000000	8,323.97	8,323.97	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		14448C104	51,883.000	CARRIER GLOBAL CORP		11/22/2021	10/28/2021	11/22/2021	0.000000	6,225.96	6,225.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		149123101	32,168.000	CATERPILLAR INC		11/19/2021	10/22/2021	11/19/2021	0.000000	35,706.48	35,706.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		150870103	6,520.000	CELANESE CORP		11/15/2021	10/29/2021	11/15/2021	0.000000	4,433.60	4,433.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		15189T107	36,830.000	CENTERPOINT ENERGY INC		12/9/2021	11/17/2021	12/9/2021	0.000000	6,261.10	6,261.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		156782104	17,348.000	CERNER CORP		10/12/2021	9/24/2021	10/12/2021	0.000000	3,816.56	3,816.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		166764100	112,489.000	CHEVRON CORP		12/10/2021	11/17/2021	12/10/2021	0.000000	150,735.26	150,735.26	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		171340102	14,194.000	CHURCH & DWIGHT CO INC		12/1/2021	11/12/2021	12/1/2021	0.000000	3,583.99	3,583.99	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		172062101	8,724.000	CINCINNATI FINANCIAL CORP		10/15/2021	9/15/2021	10/15/2021	0.000000	5,496.12	5,496.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		17275R102	248,311.000	CISCO SYSTEMS INC/DELAWARE		10/27/2021	10/4/2021	10/27/2021	0.000000	91,875.07	91,875.07	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		172908105	5,160.000	CINTAS CORP		12/15/2021	11/12/2021	12/15/2021	0.000000	4,902.00	4,902.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		172967424	117,541.000	CITIGROUP INC		11/24/2021	10/29/2021	11/24/2021	0.000000	59,945.91	59,945.91	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		174610105	24,368.000	CITIZENS FINANCIAL GROUP INC		11/12/2021	10/28/2021	11/12/2021	0.000000	9,503.52	9,503.52	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		177376100	7,028.000	CITRIX SYSTEMS INC		12/21/2021	12/6/2021	12/21/2021	0.000000	2,600.36	2,600.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		189054109	7,298.000	CLOROX CO/THE		11/10/2021	10/26/2021	11/10/2021	0.000000	8,465.68	8,465.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		191216100	225,967.000	COCA-COLA CO/THE		10/1/2021	9/14/2021	10/1/2021	0.000000	94,906.14	94,906.14	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		191216100	227,762.000	COCA-COLA CO/THE		12/15/2021	11/30/2021	12/15/2021	0.000000	95,660.04	95,660.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		192446102	30,470.000	COGNIZANT TECHNOLOGY SOLUTIONS		11/30/2021	11/18/2021	11/30/2021	0.000000	7,312.80	7,312.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		194162103	49,588.000	COLGATE-PALMOLIVE CO		11/15/2021	10/20/2021	11/15/2021	0.000000	22,314.60	22,314.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		20030N101	266,316.000	COMCAST CORP		10/27/2021	10/5/2021	10/27/2021	0.000000	66,579.00	66,579.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		200340107	8,130.000	COMERICA INC		10/1/2021	9/14/2021	10/1/2021	0.000000	5,528.40	5,528.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		205887102	27,744.000	CONAGRA BRANDS INC		12/1/2021	10/29/2021	12/1/2021	0.000000	8,670.00	8,670.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		20825C104	77,859.000	CONOCOPHILLIPS		12/1/2021	10/27/2021	12/1/2021	0.000000	35,815.14	35,815.14	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		209115104	20,909.000	CONSOLIDATED EDISON INC		12/15/2021	11/16/2021	12/15/2021	0.000000	16,204.48	16,204.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		21036P108	9,748.000	CONSTELLATION BRANDS INC		11/19/2021	11/4/2021	11/19/2021	0.000000	7,408.48	7,408.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		219350105	43,761.000	CORNING INC		12/17/2021	11/10/2021	12/17/2021	0.000000	10,502.64	10,502.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		219350105	1,079.000	CORNING INC		12/17/2021	11/10/2021	12/17/2021	0.000000	258.96	258.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		22052L104	43,687.000	CORTEVA INC		12/15/2021	11/10/2021	12/15/2021	0.000000	6,116.18	6,116.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		22160K105	25,899.000	COSTCO WHOLESALE CORP		11/12/2021	10/28/2021	11/12/2021	0.000000	20,460.21	20,460.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		22822V101	26,287.000	CROWN CASTLE INTERNATIONAL COR		12/31/2021	12/14/2021	12/31/2021	0.000000	38,641.89	38,641.89	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		231021106	8,512.000	CUMMINS INC		12/2/2021	11/18/2021	12/2/2021	0.000000	12,342.40	12,342.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		23331A109	18,870.000	DR HORTON INC		12/15/2021	12/3/2021	12/15/2021	0.000000	4,245.75	4,245.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		233331107	11,281.000	DTE ENERGY CO		10/15/2021	9/17/2021	10/15/2021	0.000000	9,306.83	9,306.83	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		235851102	36,943.000	DANAHER CORP		10/29/2021	9/29/2021	10/29/2021	0.000000	7,758.03	7,758.03	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		237194105	7,522.000	DARDEN RESTAURANTS INC		11/1/2021	10/7/2021	11/1/2021	0.000000	8,274.20	8,274.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		244199105	16,925.000	DEERE & CO		11/8/2021	9/29/2021	11/8/2021	0.000000	17,771.25	17,771.25	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		24906P109	12,482.000	DENTSPLY SIRONA INC		10/8/2021	9/23/2021	10/8/2021	0.000000	1,373.02	1,373.02	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		25179M103	38,294.000	DEVON ENERGY CORP		12/30/2021	12/9/2021	12/30/2021	0.000000	32,166.96	32,166.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		25278X109	9,307.000	DIAMONDBACK ENERGY INC		11/18/2021	11/9/2021	11/18/2021	0.000000	4,653.50	4,653.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		254709108	16,939.000	DISCOVER FINANCIAL SERVICES		12/9/2021	11/23/2021	12/9/2021	0.000000	8,469.50	8,469.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		256677105	13,565.000	DOLLAR GENERAL CORP		10/19/2021	10/4/2021	10/19/2021	0.000000	5,697.30	5,697.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		25746U109	47,027.000	DOMINION ENERGY INC		12/20/2021	12/2/2021	12/20/2021	0.000000	29,627.01	29,627.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		25754A201	2,242.000	DOMINO'S PIZZA INC		12/30/2021	12/14/2021	12/30/2021	0.000000	2,107.48	2,107.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		260003108	8,877.000	DOVER CORP		12/14/2021	11/29/2021	12/14/2021	0.000000	4,438.50	4,438.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		260557103	44,205.000	DOW INC		12/10/2021	11/29/2021	12/10/2021	0.000000	30,943.50	30,943.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		264411505	22,147.000	DUKE REALTY CORP		11/30/2021	11/15/2021	11/30/2021	0.000000	6,201.16	6,201.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		26441C204	45,685.000	DUKE ENERGY CORP		12/16/2021	11/10/2021	12/16/2021	0.000000	44,999.73	44,999.73	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		26614N102	30,457.000	DUPONT DE NEMOURS INC		12/15/2021	11/29/2021	12/15/2021	0.000000	9,137.10	9,137.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		26875P101	33,948.000	EOG RESOURCES INC		10/29/2021	10/14/2021	10/29/2021	0.000000	14,003.55	14,003.55	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		26875P101	35,511.000	EOG RESOURCES INC		12/30/2021	12/14/2021	12/30/2021	0.000000	71,022.00	71,022.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		277432100	7,950.000	EASTMAN CHEMICAL CO		10/1/2021	9/14/2021	10/1/2021	0.000000	5,485.50	5,485.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		278642103	36,846.000	EBAY INC		12/17/2021	11/30/2021	12/17/2021	0.000000	6,632.28	6,632.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		278865100	14,486.000	ECOLAB INC		10/15/2021	9/13/2021	10/15/2021	0.000000	6,953.28	6,953.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		281020107	22,384.000	EDISON INTERNATIONAL		11/1/2021	9/29/2021	10/31/2021	0.000000	14,829.40	14,829.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		285512109	16,553.000	ELECTRONIC ARTS INC		12/22/2021	12/7/2021	12/22/2021	0.000000	2,814.01	2,814.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		291011104	35,346.000	EMERSON ELECTRIC CO		12/10/2021	11/10/2021	12/10/2021	0.000000	18,203.19	18,203.19	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		29364G103	11,667.000	ENTERGEN CORP		12/1/2021	11/12/2021	12/1/2021	0.000000	11,783.67	11,783.67	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		294429105	7,080.000	EQUIFAX INC		12/15/2021	11/23/2021	12/15/2021	0.000000	2,761.20	2,761.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		29444U700	5,180.000	EQUINIX INC		12/15/2021	11/16/2021	12/15/2021	0.000000	14,866.60	14,866.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		29476L107	19,794.000	EQUITY RESIDENTIAL		10/8/2021	9/24/2021	10/8/2021	0.000000	11,925.89	11,925.89	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		297178105	3,728.000	ESSEX PROPERTY TRUST INC		10/15/2021	9/29/2021	10/15/2021	0.000000	7,791.52	7,791.52	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		30034W106	13,824.000	EVERYS INC		12/20/2021	11/18/2021	12/20/2021	0.000000	7,914.24	7,914.24	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		30040W108	20,901.000	EVERSOURCE ENERGY		12/31/2021	12/16/2021	12/31/2021	0.000000	12,592.85	12,592.85	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		30161N101	56,752.000	EXELON CORP		12/10/2021	11/12/2021	12/10/2021	0.000000	21,707.64	21,707.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		302130109	9,838.000	EXPEDITORS INTERNATIONAL OF WA		12/15/2021	11/30/2021	12/15/2021	0.000000	5,706.04	5,706.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		30225T102	8,138.000	EXTRA SPACE STORAGE INC		12/31/2021	12/14/2021	12/31/2021	0.000000	10,172.50	10,172.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		30231G102	246,155.000	EXXON MOBIL CORP		12/10/2021	11/10/2021	12/10/2021	0.000000	216,616.40	216,616.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		302491303	7,568.000	FMC CORP		10/21/2021	9/29/2021	10/21/2021	0.000000	3,632.64	3,632.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		311900104	33,581.000	FASTENAL CO		11/23/2021	10/25/2021	11/23/2021	0.000000	9,402.68	9,402.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		313747206	3,987.000	FEDERAL REALTY INVESTMENT TRUS		10/15/2021	9/21/2021	10/15/2021	0.000000	4,266.09	4,266.09	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		31428X106	14,215.000	FEDEX CORP		10/1/2021	9/2/2021	10/1/2021	0.000000	10,661.25	10,661.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		31428X106	14,960.000	FEDEX CORP		12/27/2021	12/10/2021	12/27/2021	0.000000	11,220.00	11,220.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		31620M106	37,569.000	FIDELITY NATIONAL INFORMATION		12/27/2021	12/10/2021	12/27/2021	0.000000	14,651.91	14,651.91	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		316773100	38,569.000	FIFTH THIRD BANCORP		10/15/2021	9/29/2021	10/15/2021	0.000000	11,570.70	11,570.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		33616C100	5,041.000	FIRST REPUBLIC BANK/CA		11/12/2021	10/27/2021	11/12/2021	0.000000	1,109.02	1,109.02	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		33616C100	5,074.000	FIRST REPUBLIC BANK/CA		11/12/2021	10/27/2021	11/12/2021	0.000000	1,116.28	1,116.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		337932107	32,078.000	FIRSTENERGY CORP		12/1/2021	11/4/2021	12/1/2021	0.000000	12,510.42	12,510.42	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		345370860	228,241.000	FORD MOTOR CO		12/1/2021	11/18/2021	12/1/2021	0.000000	22,824.10	22,824.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		34959J108	7,566.000	FORTIVE CORP		12/30/2021	11/24/2021	12/30/2021	0.000000	529.62	529.62	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		34959J108	13,657.000	FORTIVE CORP		12/30/2021	11/24/2021	12/30/2021	0.000000	955.99	955.99	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		34964C106	8,093.000	FORTUNE BRANDS HOME & SECURITY		12/15/2021	11/24/2021	12/15/2021	0.000000	2,104.18	2,104.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		354613101	16,250.000	FRANKLIN RESOURCES INC		10/15/2021	9/29/2021	10/15/2021	0.000000	4,550.00	4,550.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		35671D857	88,612.000	FREEPORT-MCMORAN INC		11/1/2021	10/14/2021	11/1/2021	0.000000	6,645.90	6,645.90	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		363576109	11,604.000	ARTHUR J GALLAGHER & CO		12/17/2021	12/2/2021	12/17/2021	0.000000	5,569.92	5,569.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		364760108	12,383.000	GAP INC/THE		10/27/2021	10/5/2021	10/27/2021	0.000000	1,485.96	1,485.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		369550108	14,006.000	GENERAL DYNAMICS CORP		11/12/2021	10/7/2021	11/12/2021	0.000000	16,667.14	16,667.14	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		369604301	64,468.000	GENERAL ELEC CO		10/25/2021	9/24/2021	10/25/2021	0.000000	5,157.44	5,157.44	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		370334104	35,203.000	GENERAL MILLS INC		11/1/2021	10/7/2021	11/1/2021	0.000000	17,953.53	17,953.53	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		372460105	8,413.000	GENUINE PARTS CO		10/1/2021	9/2/2021	10/1/2021	0.000000	6,856.60	6,856.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		375558103	76,258.000	GILEAD SCIENCES INC		12/30/2021	12/14/2021	12/30/2021	0.000000	54,143.18	54,143.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		37940X102	17,866.000	GLOBAL PAYMENTS INC		12/30/2021	12/15/2021	12/30/2021	0.000000	4,466.50	4,466.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		37959E102	5,472.000	GLOBE LIFE INC		11/1/2021	10/1/2021	11/1/2021	0.000000	1,080.72	1,080.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		38141G104	19,608.000	GOLDMAN SACHS GROUP INC/THE		12/30/2021	12/1/2021	12/30/2021	0.000000	39,216.00	39,216.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		384802104	2,591.000	WW GRAINGER INC		12/1/2021	11/5/2021	12/1/2021	0.000000	4,197.42	4,197.42	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		40412C101	14,993.000	HCA HEALTHCARE INC		12/29/2021	12/13/2021	12/29/2021	0.000000	7,196.64	7,196.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		40434L105	69,951.000	HP INC		10/6/2021	9/7/2021	10/6/2021	0.000000	13,556.50	13,556.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		406216101	49,288.000	HALLIBURTON CO		12/22/2021	12/8/2021	12/22/2021	0.000000	2,217.96	2,217.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		410345102	19,762.000	HANESBRANDS INC		11/30/2021	11/8/2021	11/30/2021	0.000000	2,964.30	2,964.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		416515104	20,800.000	HARTFORD FINANCIAL SERVICES GR		10/4/2021	8/31/2021	10/4/2021	0.000000	7,280.00	7,280.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		418056107	7,497.000	HASBRO INC		11/15/2021	10/29/2021	11/15/2021	0.000000	5,097.96	5,097.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		42250P103	31,495.000	HEALTHPEAK PROPERTIES INC		11/19/2021	11/5/2021	11/19/2021	0.000000	9,448.50	9,448.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		426281101	4,290.000	JACK HENRY & ASSOCIATES INC		12/23/2021	12/2/2021	12/23/2021	0.000000	1,973.40	1,973.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		427866108	8,462.000	HERSHEY CO/THE		12/15/2021	11/14/2021	12/15/2021	0.000000	7,624.26	7,624.26	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		42809H107	16,763.000	HESS CORP		12/30/2021	12/14/2021	12/30/2021	0.000000	4,190.75	4,190.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		42824C109	76,046.000	HEWLETT PACKARD ENTERPRISE CO		10/6/2021	9/10/2021	10/6/2021	0.000000	9,125.52	9,125.52	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		437076102	61,846.000	HOME DEPOT INC/THE		12/16/2021	12/1/2021	12/16/2021	0.000000	102,045.90	102,045.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		438516106	40,158.000	HONEYWELL INTERNATIONAL INC		12/3/2021	11/10/2021	12/3/2021	0.000000	39,354.84	39,354.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		440452100	211.000	HORMEL FOODS CORP		11/15/2021	10/15/2021	11/15/2021	0.000000	51.70	51.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		440452100	16,414.000	HORMEL FOODS CORP		11/15/2021	10/15/2021	11/15/2021	0.000000	4,021.43	4,021.43	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		443201108	22,366.000	HOWMET AEROSPACE INC		11/26/2021	11/4/2021	11/25/2021	0.000000	447.36	447.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		444859102	7,551.000	HUMANA INC		10/29/2021	9/29/2021	10/29/2021	0.000000	5,285.70	5,285.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		445658107	4,985.000	JB HUNT TRANSPORT SERVICES INC		11/19/2021	11/4/2021	11/19/2021	0.000000	1,495.50	1,495.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		446150104	31,191.000	HUNTINGTON BANCSHARES INC/OH		10/1/2021	9/16/2021	10/1/2021	0.000000	4,678.65	4,678.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		446150104	54,729.000	HUNTINGTON BANCSHARES INC/OH		10/1/2021	9/16/2021	10/1/2021	0.000000	8,209.35	8,209.35	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		446413106	2,380.000	HUNTINGTON INGALLS INDUSTRIES		12/10/2021	11/24/2021	12/10/2021	0.000000	2,808.40	2,808.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		45167R104	4,410.000	IDEX CORP		10/29/2021	10/14/2021	10/29/2021	0.000000	2,381.40	2,381.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		452308109	16,797.000	ILLINOIS TOOL WORKS INC		10/14/2021	9/29/2021	10/14/2021	0.000000	20,492.34	20,492.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		45687V106	23,564.000	INGERSOLL RAND INC		12/17/2021	11/9/2021	12/17/2021	0.000000	471.28	471.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		458140100	235,982.000	INTEL CORP		12/1/2021	11/4/2021	12/1/2021	0.000000	82,003.75	82,003.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		45866F104	34,252.000	INTERCONTINENTAL EXCHANGE INC		12/31/2021	12/16/2021	12/31/2021	0.000000	11,303.16	11,303.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		459200101	52,529.000	INTERNATIONAL BUSINESS MACHINE		12/10/2021	11/9/2021	12/10/2021	0.000000	86,147.56	86,147.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		459506101	14,987.000	INTERNATIONAL FLAVORS & FRAGRA		10/5/2021	9/23/2021	10/5/2021	0.000000	11,839.73	11,839.73	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		460146103	22,999.000	INTERNATIONAL PAPER CO		12/15/2021	11/12/2021	12/15/2021	0.000000	10,637.04	10,637.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		460690100	22,405.000	INTERPUBLIC GROUP OF COS INC/T		12/15/2021	11/30/2021	12/15/2021	0.000000	6,049.35	6,049.35	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		461202103	15,792.000	INTUIT INC		10/18/2021	10/7/2021	10/18/2021	0.000000	10,738.56	10,738.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		46284V101	16,813.000	IRON MOUNTAIN INC		10/6/2021	9/14/2021	10/6/2021	0.000000	10,398.85	10,398.85	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		46625H100	173,561.000	JPMORGAN CHASE & CO		11/1/2021	10/5/2021	10/31/2021	0.000000	173,561.00	173,561.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		469814107	7,583.000	JACOBS ENGINEERING GROUP INC		10/29/2021	10/14/2021	10/29/2021	0.000000	1,592.43	1,592.43	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		478160104	153,062.000	JOHNSON & JOHNSON		12/7/2021	11/22/2021	12/7/2021	0.000000	162,245.72	162,245.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		48203R104	18,825.000	JUNIPER NETWORKS INC		12/22/2021	11/30/2021	12/22/2021	0.000000	3,765.00	3,765.00	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		482480100	8,884.000	KLA CORP		12/1/2021	11/12/2021	12/1/2021	0.000000	9,328.20	9,328.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		485170302	5,295.000	KANSAS CITY SOUTHERN		10/6/2021	9/10/2021	10/6/2021	0.000000	2,859.30	2,859.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		487836108	7,049.000	KELLOGG CO		12/15/2021	11/30/2021	12/15/2021	0.000000	4,088.42	4,088.42	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		487836108	7,682.000	KELLOGG CO		12/15/2021	11/30/2021	12/15/2021	0.000000	4,455.56	4,455.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		493267108	53,082.000	KEYCORP		12/15/2021	11/29/2021	12/15/2021	0.000000	10,350.99	10,350.99	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		494368103	19,649.000	KIMBERLY-CLARK CORP		10/4/2021	9/9/2021	10/4/2021	0.000000	22,399.86	22,399.86	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		49446R109	19,274.000	KIMCO REALTY CORP		12/23/2021	12/8/2021	12/23/2021	0.000000	3,276.58	3,276.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		49446R109	14,970.000	KIMCO REALTY CORP		12/23/2021	12/8/2021	12/23/2021	0.000000	2,544.90	2,544.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		49456B101	112,404.000	KINDER MORGAN INC		11/15/2021	10/29/2021	11/15/2021	0.000000	30,349.08	30,349.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		500754106	39,038.000	KRAFT HEINZ CO/THE		12/17/2021	11/24/2021	12/17/2021	0.000000	15,615.20	15,615.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		501044101	41,426.000	KROGER CO/THE		12/1/2021	11/12/2021	12/1/2021	0.000000	8,699.46	8,699.46	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		501889208	15,308.000	LKQ CORP		12/2/2021	11/8/2021	12/2/2021	0.000000	3,827.00	3,827.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		502431109	11,688.000	L3HARRIS TECHNOLOGIES INC		12/3/2021	11/18/2021	12/3/2021	0.000000	11,921.76	11,921.76	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		512807108	8,076.000	LAM RESEARCH CORP		10/13/2021	9/27/2021	10/13/2021	0.000000	12,114.00	12,114.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		513272104	8,279.000	LAMB WESTON HOLDINGS INC		12/3/2021	11/4/2021	12/3/2021	0.000000	1,945.57	1,945.57	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		518439104	13,489.000	ESTEE LAUDER COS INC/THE		12/15/2021	11/29/2021	12/15/2021	0.000000	8,093.40	8,093.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		524660107	7,758.000	LEGGETT & PLATT INC		10/15/2021	9/14/2021	10/15/2021	0.000000	3,258.36	3,258.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		525327102	8,610.000	LEIDOS HOLDINGS INC		12/30/2021	12/14/2021	12/30/2021	0.000000	3,099.60	3,099.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		526057104	15,568.000	LENNAR CORP		10/28/2021	10/13/2021	10/28/2021	0.000000	3,892.00	3,892.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		526057104	380.000	LENNAR CORP		10/28/2021	10/13/2021	10/28/2021	0.000000	95.00	95.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		532457108	46,164.000	ELI LILLY & CO		12/10/2021	11/12/2021	12/10/2021	0.000000	39,239.40	39,239.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		534187109	10,131.000	LINCOLN NATIONAL CORP		11/1/2021	10/7/2021	11/1/2021	0.000000	4,255.02	4,255.02	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		539830109	14,566.000	LOCKHEED MARTIN CORP		12/27/2021	11/30/2021	12/27/2021	0.000000	40,784.80	40,784.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		540424108	11,825.000	LOEWS CORP		12/7/2021	11/23/2021	12/7/2021	0.000000	739.06	739.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		548661107	40,428.000	LOWE'S COS INC		11/3/2021	10/19/2021	11/3/2021	0.000000	32,342.40	32,342.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		550241103	51,279.000	LUMEN TECHNOLOGIES INC		12/10/2021	11/26/2021	12/10/2021	0.000000	12,819.75	12,819.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		550241103	3,257.000	LUMEN TECHNOLOGIES INC		12/10/2021	11/26/2021	12/10/2021	0.000000	814.25	814.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		55261F104	7,413.000	M&T BANK CORP		12/31/2021	11/29/2021	12/31/2021	0.000000	8,895.60	8,895.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		552953101	24,326.000	MGM RESORTS INTERNATIONAL		12/15/2021	12/9/2021	12/15/2021	0.000000	60.82	60.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		55354G100	4,801.000	MSCI INC		11/30/2021	11/10/2021	11/30/2021	0.000000	4,993.04	4,993.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		565849106	42,084.000	MARATHON OIL CORP		12/10/2021	11/16/2021	12/10/2021	0.000000	2,525.04	2,525.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		56585A102	35,835.000	MARATHON PETROLEUM CORP		12/10/2021	11/16/2021	12/10/2021	0.000000	20,784.30	20,784.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		57060D108	2,274.000	MARKETAXESS HOLDINGS INC		11/17/2021	11/2/2021	11/17/2021	0.000000	1,500.84	1,500.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		571748102	29,985.000	MARSH & MCLENNAN COS INC		11/15/2021	10/7/2021	11/15/2021	0.000000	16,041.98	16,041.98	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		573284106	3,798.000	MARTIN MARIETTA MATERIALS INC		12/31/2021	11/30/2021	12/31/2021	0.000000	2,316.78	2,316.78	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		574599106	14,770.000	MASCO CORP		11/29/2021	11/10/2021	11/29/2021	0.000000	3,470.95	3,470.95	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		57636Q104	50,993.000	MASTERCARD INC		11/9/2021	10/7/2021	11/9/2021	0.000000	22,436.92	22,436.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		579780206	14,447.000	MCCORMICK & CO INC/MD		10/26/2021	10/8/2021	10/26/2021	0.000000	4,911.98	4,911.98	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		580135101	43,439.000	MCDONALD'S CORP		12/15/2021	11/30/2021	12/15/2021	0.000000	59,945.82	59,945.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		58155Q103	9,211.000	MCKESSON CORP		10/1/2021	8/31/2021	10/1/2021	0.000000	4,329.17	4,329.17	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		58933Y105	147,445.000	MERCK & CO INC		10/7/2021	9/14/2021	10/7/2021	0.000000	95,839.25	95,839.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		59156R108	41,511.000	METLIFE INC		12/14/2021	11/8/2021	12/14/2021	0.000000	19,925.28	19,925.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		594918104	436,944.000	MICROSOFT CORP		12/9/2021	11/17/2021	12/9/2021	0.000000	270,905.28	270,905.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		595017104	30,878.000	MICROCHIP TECHNOLOGY INC		12/3/2021	11/18/2021	12/3/2021	0.000000	7,163.70	7,163.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		595112103	64,696.000	MICRON TECHNOLOGY INC		10/18/2021	9/30/2021	10/18/2021	0.000000	6,469.60	6,469.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		59522J103	6,704.000	MID-AMERICA APARTMENT COMMUNIT		10/29/2021	10/14/2021	10/29/2021	0.000000	6,871.60	6,871.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		60871R209	10,801.000	MOLSON COORS BEVERAGE CO		12/15/2021	12/2/2021	12/15/2021	0.000000	3,672.34	3,672.34	0.00



Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		609207105	80,921.000	MONDELEZ INTERNATIONAL INC		10/14/2021	9/29/2021	10/14/2021	0.000000	28,322.35	28,322.35	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		609839105	2,494.000	MONOLITHIC POWER SYSTEMS INC		10/15/2021	9/29/2021	10/15/2021	0.000000	1,496.40	1,496.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		615369105	9,507.000	MOODY'S CORP		12/14/2021	11/22/2021	12/14/2021	0.000000	5,894.34	5,894.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		617446448	84,903.000	MORGAN STANLEY		11/15/2021	10/28/2021	11/15/2021	0.000000	59,432.10	59,432.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		61945C103	18,995.000	MOSAIC CO/THE		12/16/2021	12/1/2021	12/16/2021	0.000000	1,424.63	1,424.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		620076307	9,880.000	MOTOROLA SOLUTIONS INC		10/15/2021	9/14/2021	10/15/2021	0.000000	7,014.80	7,014.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		629377508	14,439.000	NRG ENERGY INC		11/15/2021	10/29/2021	11/15/2021	0.000000	4,692.68	4,692.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		631103108	6,851.000	NASDAQ INC		12/17/2021	12/2/2021	12/17/2021	0.000000	3,699.54	3,699.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		64110D104	12,982.000	NETAPP INC		10/27/2021	10/7/2021	10/27/2021	0.000000	6,491.00	6,491.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		651229106	21,987.000	NEWELL BRANDS INC		12/15/2021	11/29/2021	12/15/2021	0.000000	5,057.01	5,057.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		651639106	47,943.000	NEWMONT CORP		12/28/2021	12/8/2021	12/28/2021	0.000000	26,368.65	26,368.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		65249B109	22,779.000	NEWS CORP		10/13/2021	9/14/2021	10/13/2021	0.000000	2,277.90	2,277.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		65249B208	7,091.000	NEWS CORP		10/13/2021	9/14/2021	10/13/2021	0.000000	709.10	709.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		65339F101	114,109.000	NEXTERA ENERGY INC		12/15/2021	11/24/2021	12/15/2021	0.000000	43,931.97	43,931.97	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		654106103	74,242.000	NIKE INC		10/1/2021	8/27/2021	10/1/2021	0.000000	20,416.55	20,416.55	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		654106103	74,313.000	NIKE INC		12/28/2021	12/3/2021	12/28/2021	0.000000	22,665.47	22,665.47	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		65473P105	23,431.000	NISOURCE INC		11/19/2021	10/28/2021	11/19/2021	0.000000	5,154.82	5,154.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		655844108	14,362.000	NORFOLK SOUTHERN CORP		11/19/2021	11/4/2021	11/19/2021	0.000000	15,654.58	15,654.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		665859104	9,307.000	NORTHERN TRUST CORP		10/1/2021	9/9/2021	10/1/2021	0.000000	6,514.90	6,514.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		665859104	2,813.000	NORTHERN TRUST CORP		10/1/2021	9/9/2021	10/1/2021	0.000000	1,969.10	1,969.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		666807102	8,894.000	NORTHROP GRUMMAN CORP		12/15/2021	11/26/2021	12/15/2021	0.000000	13,963.58	13,963.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		668771108	35,672.000	NORTONLIFELOCK INC		12/15/2021	11/19/2021	12/15/2021	0.000000	4,459.00	4,459.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		670346105	15,709.000	NUCOR CORP		11/10/2021	9/29/2021	11/10/2021	0.000000	6,362.15	6,362.15	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		670346105	1,808.000	NUCOR CORP		11/10/2021	9/29/2021	11/10/2021	0.000000	732.24	732.24	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		67066G104	144,894.000	NVIDIA CORP		12/23/2021	12/1/2021	12/23/2021	0.000000	5,795.76	5,795.76	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		674599105	48,919.000	OCCIDENTAL PETROLEUM CORP		10/15/2021	9/9/2021	10/15/2021	0.000000	489.19	489.19	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		679580100	5,473.000	OLD DOMINION FREIGHT LINE INC		12/15/2021	11/30/2021	12/15/2021	0.000000	1,094.60	1,094.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		681919106	12,233.000	OMNICOM GROUP INC		10/12/2021	9/20/2021	10/12/2021	0.000000	8,563.10	8,563.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		682680103	24,564.000	ONEOK INC		11/15/2021	10/29/2021	11/15/2021	0.000000	22,967.34	22,967.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		68389X105	95,779.000	ORACLE CORP		10/26/2021	10/8/2021	10/26/2021	0.000000	30,649.28	30,649.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		68622V106	14,846.000	ORGANON & CO		12/16/2021	11/19/2021	12/16/2021	0.000000	4,156.88	4,156.88	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		68902V107	25,567.000	OTIS WORLDWIDE CORP		12/10/2021	11/18/2021	12/10/2021	0.000000	6,136.08	6,136.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		693475105	25,029.000	PNC FINANCIAL SERVICES GROUP I		11/5/2021	10/14/2021	11/5/2021	0.000000	31,286.25	31,286.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		693506107	14,150.000	PPG INDUSTRIES INC		12/10/2021	11/9/2021	12/10/2021	0.000000	8,348.50	8,348.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		69351T106	44,805.000	PPL CORP		10/1/2021	9/9/2021	10/1/2021	0.000000	18,594.08	18,594.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		693656100	4,124.000	PVH CORP		12/17/2021	11/23/2021	12/17/2021	0.000000	154.65	154.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		693718108	20,546.000	PACCAR INC		12/7/2021	11/15/2021	12/7/2021	0.000000	6,985.64	6,985.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		695156109	5,532.000	PACKAGING CORP OF AMERICA		10/15/2021	9/14/2021	10/15/2021	0.000000	5,532.00	5,532.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		701094104	7,388.000	PARKER-HANNIFIN CORP		12/3/2021	11/10/2021	12/3/2021	0.000000	7,609.64	7,609.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		704326107	18,846.000	PAYCHEX INC		11/29/2021	10/29/2021	11/29/2021	0.000000	12,438.36	12,438.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		712704105	18,929.000	PEOPLE'S UNITED FINANCIAL INC		11/15/2021	10/29/2021	11/15/2021	0.000000	3,454.54	3,454.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		712704105	5,903.000	PEOPLE'S UNITED FINANCIAL INC		11/15/2021	10/29/2021	11/15/2021	0.000000	1,077.30	1,077.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		714046109	6,584.000	PERKINELMER INC		11/12/2021	10/21/2021	11/12/2021	0.000000	460.88	460.88	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		717081103	325,994.000	PFIZER INC		12/6/2021	11/4/2021	12/6/2021	0.000000	127,137.66	127,137.66	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		718172109	91,599.000	PHILIP MORRIS INTERNATIONAL IN		10/14/2021	9/28/2021	10/14/2021	0.000000	108,773.81	108,773.81	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		718172109	91,599.000	PHILIP MORRIS INTERNATIONAL IN		10/14/2021	9/28/2021	10/14/2021	0.000000	5,724.94	5,724.94	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		718546104	25,799.000	PHILLIPS 66		12/1/2021	11/16/2021	12/1/2021	0.000000	23,735.08	23,735.08	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		723484101	6,689.000	PINNACLE WEST CAPITAL CORP		12/1/2021	11/15/2021	12/1/2021	0.000000	5,685.65	5,685.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		723787107	12,737.000	PIONEER NATURAL RESOURCES CO		10/14/2021	9/29/2021	10/14/2021	0.000000	7,132.72	7,132.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		723787107	12,737.000	PIONEER NATURAL RESOURCES CO		12/14/2021	11/29/2021	12/14/2021	0.000000	38,465.74	38,465.74	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		73278L105	2,453.000	POOL CORP		11/24/2021	11/9/2021	11/24/2021	0.000000	1,962.40	1,962.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		74144T108	13,803.000	T ROWE PRICE GROUP INC		12/30/2021	12/15/2021	12/30/2021	0.000000	14,907.24	14,907.24	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		74251V102	14,372.000	PRINCIPAL FINANCIAL GROUP INC		12/21/2021	11/30/2021	12/21/2021	0.000000	9,198.08	9,198.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		742718109	141,666.000	PROCTER & GAMBLE CO/THE		11/15/2021	10/21/2021	11/15/2021	0.000000	123,221.09	123,221.09	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		743315103	34,193.000	PROGRESSIVE CORP/THE		10/15/2021	10/6/2021	10/15/2021	0.000000	3,419.30	3,419.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		743315103	35,590.000	PROGRESSIVE CORP/THE		12/29/2021	12/17/2021	12/29/2021	0.000000	53,385.00	53,385.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		74340W103	44,962.000	PROLOGIS INC		12/31/2021	12/13/2021	12/31/2021	0.000000	28,326.06	28,326.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		744320102	22,601.000	PRUDENTIAL FINANCIAL INC		12/16/2021	11/22/2021	12/16/2021	0.000000	25,991.15	25,991.15	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		744573106	29,280.000	PUBLIC SERVICE ENTERPRISE GROU		12/31/2021	12/8/2021	12/31/2021	0.000000	14,932.80	14,932.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		74460D109	9,272.000	PUBLIC STORAGE		12/30/2021	12/14/2021	12/30/2021	0.000000	18,544.00	18,544.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		745867101	15,401.000	PULTEGROUP INC		10/5/2021	9/17/2021	10/5/2021	0.000000	2,156.14	2,156.14	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		747525103	65,586.000	QUALCOMM INC		12/16/2021	12/1/2021	12/16/2021	0.000000	44,598.48	44,598.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		74762E102	8,046.000	QUANTA SERVICES INC		10/15/2021	9/30/2021	10/15/2021	0.000000	482.76	482.76	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		74834L100	7,126.000	QUEST DIAGNOSTICS INC		10/20/2021	10/4/2021	10/20/2021	0.000000	4,418.12	4,418.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		751212101	2,838.000	RALPH LAUREN CORP		10/8/2021	9/23/2021	10/8/2021	0.000000	1,951.13	1,951.13	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		754730109	10,911.000	RAYMOND JAMES FINANCIAL INC		10/15/2021	9/30/2021	10/15/2021	0.000000	2,836.86	2,836.86	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		75513E101	86,920.000	RAYTHEON TECHNOLOGIES CORP		12/16/2021	11/18/2021	12/16/2021	0.000000	44,329.20	44,329.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		756109104	22,504.000	REALTY INCOME CORP		10/15/2021	9/30/2021	10/15/2021	0.000000	5,310.94	5,310.94	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		756109104	62.000	REALTY INCOME CORP		10/15/2021	9/30/2021	10/15/2021	0.000000	14.63	14.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		756109104	22,566.000	REALTY INCOME CORP		11/15/2021	11/1/2021	11/15/2021	0.000000	5,325.57	5,325.57	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		756109104	32,041.000	REALTY INCOME CORP		12/15/2021	11/30/2021	12/15/2021	0.000000	7,882.09	7,882.09	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		758849103	9,199.000	REGENCY CENTERS CORP		10/5/2021	9/14/2021	10/5/2021	0.000000	5,473.41	5,473.41	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		7591EP100	55,977.000	REGIONS FINANCIAL CORP		10/1/2021	9/2/2021	10/1/2021	0.000000	9,516.09	9,516.09	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		760759100	12,280.000	REPUBLIC SERVICES INC		10/15/2021	9/30/2021	10/15/2021	0.000000	5,648.80	5,648.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		761152107	8,771.000	RESMED INC		12/16/2021	11/9/2021	12/16/2021	0.000000	3,683.82	3,683.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		770323103	6,515.000	ROBERT HALF INTERNATIONAL INC		12/15/2021	11/23/2021	12/15/2021	0.000000	2,475.70	2,475.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		773903109	6,708.000	ROCKWELL AUTOMATION INC		12/10/2021	11/12/2021	12/10/2021	0.000000	7,512.96	7,512.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		775711104	13,665.000	ROLLINS INC		12/10/2021	11/9/2021	12/10/2021	0.000000	2,459.70	2,459.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		776696106	6,155.000	ROPER TECHNOLOGIES INC		10/20/2021	10/5/2021	10/20/2021	0.000000	3,462.19	3,462.19	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		778296103	20,685.000	ROSS STORES INC		12/31/2021	12/6/2021	12/31/2021	0.000000	5,895.23	5,895.23	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		78409V104	13,945.000	S&P GLOBAL INC		12/10/2021	11/24/2021	12/10/2021	0.000000	10,737.65	10,737.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		78410G104	6,346.000	SBA COMMUNICATIONS CORP		12/16/2021	11/17/2021	12/16/2021	0.000000	3,680.68	3,680.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		806857108	81,427.000	SCHLUMBERGER LTD		10/7/2021	8/31/2021	10/7/2021	0.000000	10,178.38	10,178.38	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		808513105	88,417.000	CHARLES SCHWAB CORP/THE		11/26/2021	11/10/2021	11/26/2021	0.000000	15,915.06	15,915.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		81211K100	8,781.000	SEALED AIR CORP		12/17/2021	12/2/2021	12/17/2021	0.000000	1,756.20	1,756.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		816851109	18,271.000	SEMPRA ENERGY		10/15/2021	9/23/2021	10/15/2021	0.000000	20,098.10	20,098.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		824348106	14,259.000	SHERWIN-WILLIAMS CO/THE		12/3/2021	11/18/2021	12/3/2021	0.000000	7,842.45	7,842.45	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		828806109	19,987.000	SIMON PROPERTY GROUP INC		12/31/2021	12/9/2021	12/31/2021	0.000000	32,978.55	32,978.55	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		83088M102	9,561.000	SKYWORKS SOLUTIONS INC		12/14/2021	11/22/2021	12/14/2021	0.000000	5,354.16	5,354.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		831865209	4,013.000	A O SMITH CORP		11/15/2021	10/28/2021	11/15/2021	0.000000	1,123.64	1,123.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		831865209	4,162.000	A O SMITH CORP		11/15/2021	10/28/2021	11/15/2021	0.000000	1,165.36	1,165.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		832696405	6,238.000	J M SMUCKER CO/THE		12/1/2021	11/1/2021	12/1/2021	0.000000	6,175.62	6,175.62	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		833034101	3,138.000	SNAP-ON INC		12/10/2021	11/18/2021	12/10/2021	0.000000	4,455.96	4,455.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		842587107	62,569.000	SOUTHERN CO/THE		12/6/2021	11/12/2021	12/6/2021	0.000000	41,295.54	41,295.54	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		854502101	9,443.000	STANLEY BLACK & DECKER INC		12/21/2021	11/30/2021	12/21/2021	0.000000	7,459.97	7,459.97	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		855244109	68,557.000	STARBUCKS CORP		11/26/2021	11/10/2021	11/26/2021	0.000000	33,592.93	33,592.93	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		857477103	20,162.000	STATE STREET CORP		10/12/2021	9/30/2021	10/12/2021	0.000000	11,492.34	11,492.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		863667101	19,424.000	STRYKER CORP		10/29/2021	9/29/2021	10/29/2021	0.000000	12,237.12	12,237.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		87165B103	32,308.000	SYNCHRONY FINANCIAL		11/12/2021	10/29/2021	11/12/2021	0.000000	7,107.76	7,107.76	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		871829107	29,774.000	SYSCO CORP		10/22/2021	9/30/2021	10/22/2021	0.000000	13,993.78	13,993.78	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		872540109	68,793.000	TJX COS INC/THE		12/2/2021	11/9/2021	12/2/2021	0.000000	17,886.18	17,886.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		876030107	16,176.000	TAPESTRY INC		12/27/2021	12/2/2021	12/27/2021	0.000000	4,044.00	4,044.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		87612E106	28,587.000	TARGET CORP		12/10/2021	11/16/2021	12/10/2021	0.000000	25,728.30	25,728.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		879369106	2,635.000	TELEFLEX INC		12/15/2021	11/12/2021	12/15/2021	0.000000	895.90	895.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		880770102	9,457.000	TERADYNE INC		12/17/2021	11/23/2021	12/17/2021	0.000000	945.70	945.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		882508104	53,679.000	TEXAS INSTRUMENTS INC		11/15/2021	10/29/2021	11/15/2021	0.000000	61,730.85	61,730.85	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		883203101	13,143.000	TEXTRON INC		10/1/2021	9/9/2021	10/1/2021	0.000000	262.86	262.86	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		883556102	22,887.000	THERMO FISHER SCIENTIFIC INC		10/15/2021	9/14/2021	10/15/2021	0.000000	5,950.62	5,950.62	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		88579Y101	34,114.000	3M CO		12/13/2021	11/18/2021	12/12/2021	0.000000	50,488.72	50,488.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		892356106	6,526.000	TRACTOR SUPPLY CO		12/8/2021	11/19/2021	12/8/2021	0.000000	3,393.52	3,393.52	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		89417E109	15,174.000	TRAVELERS COS INC/THE		12/31/2021	12/9/2021	12/31/2021	0.000000	13,353.12	13,353.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		89832Q109	77,778.000	TRUIST FINANCIAL CORP		12/1/2021	11/10/2021	12/1/2021	0.000000	37,333.44	37,333.44	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		902494103	16,976.000	TYSON FOODS INC		12/15/2021	11/30/2021	12/15/2021	0.000000	7,808.96	7,808.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		902653104	15,980.000	UDR INC		11/1/2021	10/7/2021	11/1/2021	0.000000	5,792.75	5,792.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		902973304	76,453.000	US BANCORP		10/15/2021	9/29/2021	10/15/2021	0.000000	35,168.38	35,168.38	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		907818108	39,663.000	UNION PACIFIC CORP		12/30/2021	12/17/2021	12/30/2021	0.000000	46,802.34	46,802.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		911312106	42,561.000	UNITED PARCEL SERVICE INC		12/8/2021	11/19/2021	12/8/2021	0.000000	43,412.22	43,412.22	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		91324P102	54,825.000	UNITEDHEALTH GROUP INC		12/14/2021	12/3/2021	12/14/2021	0.000000	79,496.25	79,496.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		913903100	4,444.000	UNIVERSAL HEALTH SERVICES INC		12/15/2021	11/30/2021	12/15/2021	0.000000	888.80	888.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		916204108	19,821.000	VF CORP		12/20/2021	12/9/2021	12/20/2021	0.000000	9,910.50	9,910.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		91913Y100	23,109.000	VALERO ENERGY CORP		12/9/2021	11/17/2021	12/9/2021	0.000000	22,646.82	22,646.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		92276F100	21,621.000	VENTAS INC		10/14/2021	9/30/2021	10/14/2021	0.000000	9,729.45	9,729.45	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		92343V104	240,698.000	VERIZON COMMUNICATIONS INC		11/1/2021	10/7/2021	11/1/2021	0.000000	154,046.72	154,046.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		92345Y106	9,814.000	VERISK ANALYTICS INC		12/31/2021	12/14/2021	12/31/2021	0.000000	2,846.06	2,846.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		92556H206	35,264.000	VIACOMCBS INC		10/1/2021	9/14/2021	10/1/2021	0.000000	8,463.36	8,463.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		92556V106	71,132.000	VIATRIS INC		12/16/2021	11/22/2021	12/16/2021	0.000000	7,824.52	7,824.52	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		92826C839	98,164.000	VISA INC		12/7/2021	11/10/2021	12/7/2021	0.000000	36,811.50	36,811.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		929042109	8,979.000	VORNADO REALTY TRUST		11/19/2021	11/5/2021	11/19/2021	0.000000	4,758.87	4,758.87	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		929160109	7,974.000	VULCAN MATERIALS CO		12/2/2021	11/15/2021	12/2/2021	0.000000	2,950.38	2,950.38	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		92939U106	19,072.000	WEC ENERGY GROUP INC		12/1/2021	11/10/2021	12/1/2021	0.000000	12,921.28	12,921.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		929740108	11,126.000	WESTINGHOUSE AIR BRAKE TECHNOL		11/29/2021	11/12/2021	11/29/2021	0.000000	1,335.12	1,335.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		931427108	41,482.000	WALGREENS BOOTS ALLIANCE INC		12/10/2021	11/12/2021	12/10/2021	0.000000	19,807.66	19,807.66	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		94106L109	22,689.000	WASTE MANAGEMENT INC		12/17/2021	12/2/2021	12/17/2021	0.000000	13,046.18	13,046.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		949746101	238,762.000	WELLS FARGO & CO		12/1/2021	11/4/2021	12/1/2021	0.000000	47,752.40	47,752.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		95040Q104	24,340.000	WELLTOWER INC		11/23/2021	11/15/2021	11/23/2021	0.000000	14,847.40	14,847.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		955306105	4,360.000	WEST PHARMACEUTICAL SERVICES I		11/17/2021	11/9/2021	11/17/2021	0.000000	784.80	784.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		959802109	24,715.000	WESTERN UNION CO/THE		12/31/2021	12/16/2021	12/31/2021	0.000000	5,808.03	5,808.03	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		96145D105	15,956.000	WESTROCK CO		11/23/2021	11/9/2021	11/23/2021	0.000000	3,989.00	3,989.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		962166104	42,550.000	WEYERHAEUSER CO		10/19/2021	10/4/2021	10/19/2021	0.000000	21,275.00	21,275.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		962166104	42,550.000	WEYERHAEUSER CO		12/17/2021	12/2/2021	12/17/2021	0.000000	7,233.50	7,233.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		963320106	3,711.000	WHIRLPOOL CORP		12/15/2021	11/18/2021	12/15/2021	0.000000	5,195.40	5,195.40	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		969457100	73,895.000	WILLIAMS COS INC/THE		12/27/2021	12/9/2021	12/27/2021	0.000000	30,296.95	30,296.95	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		98389B100	31,341.000	XCEL ENERGY INC		10/20/2021	9/14/2021	10/20/2021	0.000000	14,338.51	14,338.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		983919101	14,239.000	XILINX INC		11/15/2021	11/5/2021	11/15/2021	0.000000	5,268.43	5,268.43	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		98419M100	10,628.000	XYLEM INC/NY		12/21/2021	11/22/2021	12/21/2021	0.000000	2,975.84	2,975.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		988498101	17,515.000	YUM! BRANDS INC		12/10/2021	11/24/2021	12/10/2021	0.000000	8,757.50	8,757.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		98956P102	11,704.000	ZIMMER BIOMET HOLDINGS INC		10/29/2021	9/29/2021	10/29/2021	0.000000	2,808.96	2,808.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		989701107	392.000	ZIONS BANCORP NA		11/18/2021	11/9/2021	11/18/2021	0.000000	148.96	148.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		989701107	9,013.000	ZIONS BANCORP NA		11/18/2021	11/9/2021	11/18/2021	0.000000	3,424.94	3,424.94	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		98978V103	27,568.000	ZOETIS INC		12/1/2021	10/28/2021	12/1/2021	0.000000	6,892.00	6,892.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G0176J109	5,455.000	ALLEGION PLC		12/30/2021	12/17/2021	12/30/2021	0.000000	1,963.80	1,963.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G0250X107	91,228.000	AMCOR PLC		12/14/2021	11/23/2021	12/14/2021	0.000000	10,947.36	10,947.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G0403H108	13,181.000	AON PLC		11/15/2021	10/29/2021	11/15/2021	0.000000	6,722.31	6,722.31	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G1151C101	36,970.000	ACCENTURE PLC		11/15/2021	10/13/2021	11/15/2021	0.000000	35,860.90	35,860.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G29183103	23,420.000	EATON CORP PLC		12/1/2021	11/10/2021	11/30/2021	0.000000	17,799.20	17,799.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G3223R108	2,355.000	EVEREST RE GROUP LTD		12/22/2021	11/30/2021	12/22/2021	0.000000	3,650.25	3,650.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G47567105	22,704.000	IHS MARKIT LTD		11/12/2021	10/28/2021	11/12/2021	0.000000	4,540.80	4,540.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G491BT108	19,691.000	INVESCO LTD		12/2/2021	11/10/2021	12/2/2021	0.000000	3,347.47	3,347.47	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G51502105	41,428.000	JOHNSON CONTROLS INTERNATIONAL		10/15/2021	9/24/2021	10/15/2021	0.000000	11,185.56	11,185.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G5494J103	29,880.000	LINDE PLC		12/17/2021	12/2/2021	12/17/2021	0.000000	31,672.80	31,672.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G5960L103	78,552.000	MEDTRONIC PLC		10/15/2021	9/23/2021	10/15/2021	0.000000	49,487.76	49,487.76	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G6518L108	20,739.000	NIELSEN HOLDINGS PLC		12/2/2021	11/17/2021	12/2/2021	0.000000	1,244.34	1,244.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G7997R103	12,089.000	SEAGATE TECHNOLOGY HOLDINGS PL		10/6/2021	9/21/2021	10/6/2021	0.000000	8,099.63	8,099.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G7S00T104	9,560.000	PENTAIR PLC		11/5/2021	10/21/2021	11/5/2021	0.000000	1,912.00	1,912.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G8473T100	5,667.000	STERIS PLC		12/17/2021	11/22/2021	12/17/2021	0.000000	2,436.81	2,436.81	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G8994E103	14,197.000	TRANE TECHNOLOGIES PLC		12/31/2021	12/2/2021	12/31/2021	0.000000	8,376.23	8,376.23	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		G96629103	7,610.000	WILLIS TOWERS WATSON PLC		10/15/2021	9/29/2021	10/15/2021	0.000000	6,088.00	6,088.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		H1467J104	26,186.000	CHUBB LTD		10/8/2021	9/16/2021	10/8/2021	0.000000	20,948.80	20,948.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		H2906T109	9,241.000	GARMIN LTD		12/31/2021	12/14/2021	12/31/2021	0.000000	6,191.47	6,191.47	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		H84989104	19,354.000	TE CONNECTIVITY LTD		12/3/2021	11/18/2021	12/3/2021	0.000000	9,677.00	9,677.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		N53745100	15,256.000	LYONDELLBASELL INDUSTRIES NV		12/6/2021	11/26/2021	12/6/2021	0.000000	17,239.28	17,239.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		N6596X109	16,057.000	NXP SEMICONDUCTORS NV		10/6/2021	9/14/2021	10/6/2021	0.000000	7,677.25	7,677.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	DV		N6596X109	0.000	NXP SEMICONDUCTORS NV		10/1/2021	6/14/2021	7/6/2021	0.000000	1,202.78	1,202.78	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		N6596X109	0.000	REFUND FOREIGN WITHHOLDING TAX NXP S.		12/9/2021	12/9/2021		0.000000	1,231.99	1,231.99	0.00
INTEREST					0.000							55.68	55.68	0.00
U.S. DOLLAR					0.000							55.68	55.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/4/2021	10/4/2021	10/1/2021	0.000000	19.00	19.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/2/2021	11/2/2021	11/1/2021	0.000000	18.00	18.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/2/2021	12/2/2021	12/1/2021	0.000000	18.59	18.59	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CR INTEREST-ACCOUNT 9565998400		10/1/2021	9/30/2021	9/30/2021	0.000000	0.03	0.03	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CR INTEREST-ACCOUNT 9565998400		11/1/2021	10/29/2021	10/29/2021	0.000000	0.06	0.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		NA9123459	0.000	DR INTEREST-ACCOUNT 9565998400		11/1/2021	10/29/2021	10/29/2021	0.000000	-55.40	-55.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	OD CHRGR WRITE-OFF		10/29/2021	10/29/2021	10/29/2021	0.000000	55.40	55.40	0.00
INTEREST ACCRUAL					0.000							0.00	0.04	0.00
U.S. DOLLAR					0.000							0.00	0.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		9/30/2021	9/30/2021	10/1/2021	0.000000	0.00	-0.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/30/2021	11/30/2021	12/1/2021	0.000000	0.00	0.05	0.00
MANUAL JOURNAL ENTRIES					0.000							0.00	0.00	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
U.S. DOLLAR					0.000							0.00	0.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE SEPTEMBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	296.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE OCTOBER 2021 GL ACCT:(71..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-547.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	547.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE NOVEMBER 2021 GL ACCT:(..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-464.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT:(71042C)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-547.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	547.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-464.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT:(71042C)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	464.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	464.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE DECEMBER 2021 GL ACCT:(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-527.62	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE SEPTEMBER 2021 GL..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	1,049.44	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE OCTOBER 2021 GL ACCT:(..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-1,320.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	1,320.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE NOVEMBER 2021 GL ACCT:(..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-1,131.98	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT:(220390)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-1,320.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	1,320.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-1,131.98	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT:(220390)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	1,131.98	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	1,131.98	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE DECEMBER 2021 GL ACCT:(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-1,169.79	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE SEPTEMBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-296.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE OCTOBER 2021 GL ACCT:(22..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	547.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-547.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE NOVEMBER 2021 GL ACCT:(..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	464.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT:(220391)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	547.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-547.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	464.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT:(220391)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-464.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-464.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE DECEMBER 2021 GL ACCT:(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	527.62	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN SEPTEMBER 2021		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-6,704.99	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN OCTOBER 2021 GL AC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	3,598.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-3,598.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN NOVEMBER 2021 GL A..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	7,086.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT:(120350)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	3,598.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-3,598.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	7,086.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT:(120350)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-7,086.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-7,086.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN DECEMBER 2021 GL A..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	7,274.69	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE SEPTEMBER 2021 GL..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-1,049.44	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE OCTOBER 2021 GL ACCT.(..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	1,320.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-1,320.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE NOVEMBER 2021 GL ACCT..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	1,131.98	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT.(710480)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	1,320.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-1,320.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	1,131.98	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT.(710480)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-1,131.98	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-1,131.98	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE DECEMBER 2021 GL ACCT..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	1,169.79	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN SEPTEMBER 2021..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	6,704.99	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN OCTOBER 2021 GL AC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-3,598.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	3,598.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN NOVEMBER 2021 GL A..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-7,086.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT.(625050)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-3,598.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	3,598.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-7,086.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT.(625050)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	7,086.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	7,086.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN DECEMBER 2021 GL A..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-7,274.69	0.00
MISCELLANEOUS ACTIVITY					-0.100							56.77	58.99	56.77
U.S. DOLLAR					-0.100							56.77	58.99	56.77
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		459200101	0.000	Cash in Lieu of Fractional Sha INTERNATIONAL...		11/16/2021	11/16/2021		0.000000	22.16	22.16	22.16
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		460146103	0.000	Cash in Lieu of Fractional Sha INTERNATIONAL...		11/3/2021	11/3/2021		0.000000	22.78	22.78	22.78
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		485170302	0.000	Cash in Lieu of Fractional Sha KANSAS CITY S..		12/22/2021	12/22/2021		0.000000	11.80	11.80	11.80
KR2F19020002	KR2F19020002: S&P 500 INDEX	SW		68629Y103	-0.100	RV: FRACADJ-RAF-ERU-IAS-6304606		11/15/2021	11/15/2021	11/15/2021	0.000000	-2.22	0.00	-2.22
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		756109104	0.000	Cash in Lieu of Fractional Sha REALTY INCOME...		12/1/2021	11/30/2021		0.000000	2.25	2.25	2.25
PURCHASES					9,244,670.600							145,729,864.11	-145,729,864.11	0.00
U.S. DOLLAR					9,244,670.600							145,729,864.11	-145,729,864.11	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	264,074.070	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/1/2021	10/1/2021	10/1/2021	1.000000	264,074.07	-264,074.07	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	32,883.660	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/5/2021	10/5/2021	10/5/2021	1.000000	32,883.66	-32,883.66	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	51,717.050	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/6/2021	10/6/2021	10/6/2021	1.000000	51,717.05	-51,717.05	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	95,839.250	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/7/2021	10/7/2021	10/7/2021	1.000000	95,839.25	-95,839.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	46,377.220	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/8/2021	10/8/2021	10/8/2021	1.000000	46,377.22	-46,377.22	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	20,088.860	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/13/2021	10/13/2021	10/13/2021	1.000000	20,088.86	-20,088.86	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	288,949.420	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/14/2021	10/14/2021	10/14/2021	1.000000	288,949.42	-288,949.42	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	102,693.870	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/15/2021	10/15/2021	10/15/2021	1.000000	102,693.87	-102,693.87	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	83,969.480	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/18/2021	10/18/2021	10/18/2021	1.000000	83,969.48	-83,969.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	22,218.820	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/20/2021	10/20/2021	10/20/2021	1.000000	22,218.82	-22,218.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	3,632.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/21/2021	10/21/2021	10/21/2021	1.000000	3,632.64	-3,632.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	25,022.280	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/22/2021	10/22/2021	10/22/2021	1.000000	25,022.28	-25,022.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	35,561.260	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/26/2021	10/26/2021	10/26/2021	1.000000	35,561.26	-35,561.26	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	169,944.370	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/27/2021	10/27/2021	10/27/2021	1.000000	169,944.37	-169,944.37	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	996.170	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/28/2021	10/28/2021	10/28/2021	1.000000	996.17	-996.17	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	60,786.110	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/29/2021	10/29/2021	10/29/2021	1.000000	60,786.11	-60,786.11	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	429,753.510	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/1/2021	11/1/2021	11/1/2021	1.000000	429,753.51	-429,753.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	18.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/2/2021	11/2/2021	11/2/2021	1.000000	18.00	-18.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	32,365.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/3/2021	11/3/2021	11/3/2021	1.000000	32,365.18	-32,365.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	1,202.780	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/4/2021	11/4/2021	11/4/2021	1.000000	1,202.78	-1,202.78	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	35,468.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/5/2021	11/5/2021	11/5/2021	1.000000	35,468.95	-35,468.95	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	14,266.480	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/9/2021	11/9/2021	11/9/2021	1.000000	14,266.48	-14,266.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	31,317.850	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/10/2021	11/10/2021	11/10/2021	1.000000	31,317.85	-31,317.85	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	286,274.770	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/12/2021	11/12/2021	11/12/2021	1.000000	286,274.77	-286,274.77	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	185,618.250	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/15/2021	11/15/2021	11/15/2021	1.000000	185,618.25	-185,618.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	42,583.210	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/16/2021	11/16/2021	11/16/2021	1.000000	42,583.21	-42,583.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	3,713.380	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/17/2021	11/17/2021	11/17/2021	1.000000	3,713.38	-3,713.38	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	8,227.400	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/18/2021	11/18/2021	11/18/2021	1.000000	8,227.40	-8,227.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	95,909.570	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/19/2021	11/19/2021	11/19/2021	1.000000	95,909.57	-95,909.57	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	28,239.080	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/23/2021	11/23/2021	11/23/2021	1.000000	28,239.08	-28,239.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	76,085.110	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/24/2021	11/24/2021	11/24/2021	1.000000	76,085.11	-76,085.11	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	65,833.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/26/2021	11/26/2021	11/26/2021	1.000000	65,833.95	-65,833.95	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	32,462.580	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/30/2021	11/30/2021	11/30/2021	1.000000	32,462.58	-32,462.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	376,107.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/1/2021	12/1/2021	12/1/2021	1.000000	376,107.02	-376,107.02	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	38,268.890	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/2/2021	12/2/2021	12/2/2021	1.000000	38,268.89	-38,268.89	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	81,402.730	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/3/2021	12/3/2021	12/3/2021	1.000000	81,402.73	-81,402.73	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	206,781.920	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/7/2021	12/7/2021	12/7/2021	1.000000	206,781.92	-206,781.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	115,636.070	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/8/2021	12/8/2021	12/8/2021	1.000000	115,636.07	-115,636.07	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	326,753.970	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/9/2021	12/9/2021	12/9/2021	1.000000	326,753.97	-326,753.97	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	1,932,245.010	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/13/2021	12/13/2021	12/13/2021	1.000000	1,932,245.01	-1,932,245.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	185,770.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/14/2021	12/14/2021	12/14/2021	1.000000	185,770.18	-185,770.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	395,262.370	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/15/2021	12/15/2021	12/15/2021	1.000000	395,262.37	-395,262.37	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	295,489.070	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/16/2021	12/16/2021	12/16/2021	1.000000	295,489.07	-295,489.07	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	97,558.850	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/17/2021	12/17/2021	12/17/2021	1.000000	97,558.85	-97,558.85	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	550,263.720	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/20/2021	12/20/2021	12/20/2021	1.000000	550,263.72	-550,263.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	37,766.190	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/22/2021	12/22/2021	12/22/2021	1.000000	37,766.19	-37,766.19	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	51,594.230	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/23/2021	12/23/2021	12/23/2021	1.000000	51,594.23	-51,594.23	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	70,723.910	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/28/2021	12/28/2021	12/28/2021	1.000000	70,723.91	-70,723.91	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	71,356.640	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/29/2021	12/29/2021	12/29/2021	1.000000	71,356.64	-71,356.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	308,796.460	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/30/2021	12/30/2021	12/30/2021	1.000000	308,796.46	-308,796.46	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		996085619	406,600.790	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/31/2021	12/31/2021	12/31/2021	1.000000	406,600.79	-406,600.79	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		001055102	1,458.000	AFLAC INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	56.730000	82,724.00	-82,724.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00130H105	2,462.000	AES CORP/THE KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	24.880000	61,274.26	-61,274.26	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00206R102	5,013.000	AT&T INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	25.370000	127,229.94	-127,229.94	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00206R102	18,955.000	AT&T INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	23.170000	439,338.99	-439,338.99	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		002824100	4,706.000	ABBOTT LABORATORIES KENTUCKY RETIRE	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	132.370000	622,970.87	-622,970.87	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00287Y109	992.000	ABBVIE INC KENTUCKY RETIREMENT SYSTE	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	117.065000	116,138.40	-116,138.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00287Y109	4,707.000	ABBVIE INC KENTUCKY RETIREMENT SYSTE	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	121.870000	573,679.75	-573,679.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		003654100	87.000	ABIOMED INC KENTUCKY RETIREMENT SYS.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	324.410000	28,224.37	-28,224.37	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		003654100	46.000	ABIOMED INC KENTUCKY RETIREMENT SYS.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	315.550000	14,515.71	-14,515.71	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00507Y109	1,714.000	ACTIVISION BLIZZARD INC KENTUCKY RETIR.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	59.270000	101,602.49	-101,602.49	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00724F101	165.000	ADOBE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	664.968424	109,721.44	-109,721.44	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00724F101	1,269.000	ADOBE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	653.100000	828,794.05	-828,794.05	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00724F101	2,764.000	ADOBE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	556.640000	1,538,577.84	-1,538,577.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00751Y106	302.000	ADVANCE AUTO PARTS INC KENTUCKY RETI..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	234.030000	70,679.48	-70,679.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		007903107	3,674.000	ADVANCED MICRO DEVICES INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	145.240000	533,641.15	-533,641.15	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00846U101	346.000	AGILENT TECHNOLOGIES INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	156.310000	54,086.03	-54,086.03	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00846U101	269.000	AGILENT TECHNOLOGIES INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	151.420000	40,734.40	-40,734.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		009158106	470.000	AIR PRODUCTS AND CHEMICALS INC KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	295.670000	138,968.66	-138,968.66	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		00971T101	442.000	AKAMAI TECHNOLOGIES INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	112.030000	49,520.80	-49,520.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		011659109	429.000	ALASKA AIR GROUP INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	51.430000	22,066.90	-22,066.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		011659109	223.000	ALASKA AIR GROUP INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	50.030000	11,158.70	-11,158.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		012653101	473.000	ALBEMARLE CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	229.870000	108,732.77	-108,732.77	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		015271109	279.000	ALEXANDRIA REAL ESTATE EQUITIE KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	212.320000	59,239.51	-59,239.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		015271109	45.000	ALEXANDRIA REAL ESTATE EQUITIE KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	215.370000	9,692.06	-9,692.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		016255101	226.000	ALIGN TECHNOLOGY INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	675.220000	152,601.53	-152,601.53	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		016255101	116.000	ALIGN TECHNOLOGY INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	609.060000	70,652.00	-70,652.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		018802108	339.000	ALLIANT ENERGY CORP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	58.330000	19,776.58	-19,776.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		020002101	721.000	ALLSTATE CORP/THE KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	109.020000	78,609.19	-78,609.19	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		02079K107	754.000	ALPHABET INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	2,974.410000	2,242,711.17	-2,242,711.17	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		02079K107	52.000	ALPHABET INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	2,856.060000	148,515.59	-148,515.59	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		02079K305	806.000	ALPHABET INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	2,963.730000	2,388,772.83	-2,388,772.83	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		02079K305	94.000	ALPHABET INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	2,834.500000	266,443.85	-266,443.85	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		02209S103	4,937.000	ALTRIA GROUP INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	44.520000	219,834.74	-219,834.74	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		023135106	58.000	AMAZON.COM INC KENTUCKY RETIREMENT ..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	3,376.070000	195,812.64	-195,812.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		023135106	1,156.000	AMAZON.COM INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	3,523.160000	4,072,782.21	-4,072,782.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		023135106	331.000	AMAZON.COM INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	3,400.350000	1,125,518.83	-1,125,518.83	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		023608102	289.000	AMEREN CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	86.790000	25,084.62	-25,084.62	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		02376R102	3,384.000	AMERICAN AIRLINES GROUP INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	18.230000	61,717.39	-61,717.39	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		02376R102	1,328.000	AMERICAN AIRLINES GROUP INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	16.950000	22,521.55	-22,521.55	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		025537101	268.000	AMERICAN ELECTRIC POWER CO INC KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	84.020000	22,519.50	-22,519.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		025816109	784.000	AMERICAN EXPRESS CO KENTUCKY RETIRE..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	180.950000	141,872.64	-141,872.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		025816109	1,708.000	AMERICAN EXPRESS CO KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	168.930000	288,546.10	-288,546.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		026874784	2,029.000	AMERICAN INTERNATIONAL GROUP I KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	54.970000	111,550.36	-111,550.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		03027X100	1,415.000	AMERICAN TOWER CORP KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	275.850000	390,339.07	-390,339.07	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		030420103	268.000	AMERICAN WATER WORKS CO INC KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	176.760000	47,373.82	-47,373.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		03073E105	469.000	AMERISOURCEBERGEN CORP KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	120.850000	56,682.40	-56,682.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		03073E105	39.000	AMERISOURCEBERGEN CORP KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	125.180000	4,882.37	-4,882.37	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		03076C106	391.000	AMERIPRISE FINANCIAL INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	300.580000	117,529.91	-117,529.91	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		031100100	769.000	AMETEK INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	141.060000	108,481.29	-108,481.29	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		031162100	1,953.000	AMGEN INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	213.530000	417,039.71	-417,039.71	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		032095101	1,983.000	AMPHENOL CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	83.540000	165,675.68	-165,675.68	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		032654105	1,921.000	ANALOG DEVICES INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	186.260000	357,820.83	-357,820.83	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		032654105	993.000	ANALOG DEVICES INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	170.110000	168,928.17	-168,928.17	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		03662Q105	228.000	ANSYS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	404.610000	92,252.90	-92,252.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		036752103	653.000	ANTHEM INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	415.970000	271,633.63	-271,633.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		03743Q108	2,871.000	APA CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	26.630000	76,477.70	-76,477.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		037833100	42,047.000	APPLE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	175.080000	7,361,925.14	-7,361,925.14	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		037833100	13,619.000	APPLE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	171.140000	2,330,878.23	-2,330,878.23	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		038222105	2,448.000	APPLIED MATERIALS INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	157.290000	385,065.50	-385,065.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		038222105	254.000	APPLIED MATERIALS INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	146.150000	37,124.39	-37,124.39	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		039483102	2,992.000	ARCHER-DANIELS-MIDLAND CO KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	64.130000	191,900.90	-191,900.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		040413106	1,057.000	ARISTA NETWORKS INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	125.480000	132,640.82	-132,640.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		040413106	255.000	ARISTA NETWORKS INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	135.030000	34,434.95	-34,434.95	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		04621X108	40.000	ASSURANT INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	155.730000	6,229.52	-6,229.52	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		049560105	37.000	ATMOS ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	94.410000	3,493.47	-3,493.47	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		052769106	819.000	AUTODESK INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	276.290000	226,288.06	-226,288.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		053015103	742.000	AUTOMATIC DATA PROCESSING INC KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	234.300000	173,856.54	-173,856.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		053332102	97.000	AUTOZONE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	1,988.860000	192,920.20	-192,920.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		053484101	350.000	AVALONBAY COMMUNITIES INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	245.460000	85,913.80	-85,913.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		053484101	32.000	AVALONBAY COMMUNITIES INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	244.530000	7,825.25	-7,825.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		053611109	140.000	AVERY DENNISON CORP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	215.510000	30,172.52	-30,172.52	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		05722G100	3,096.000	BAKER HUGHES CO KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	24.950000	77,269.97	-77,269.97	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		05722G100	2,871.000	BAKER HUGHES CO KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	23.680000	68,011.12	-68,011.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		058498106	379.000	BALL CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	93.940000	35,606.29	-35,606.29	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		058498106	23.000	BALL CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	92.790000	2,134.38	-2,134.38	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		060505104	20,205.000	BANK OF AMERICA CORP KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	44.160000	892,414.44	-892,414.44	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		064058100	1,473.000	BANK OF NEW YORK MELLON CORP/T KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	56.320000	82,971.14	-82,971.14	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		070830104	1,320.000	BATH & BODY WORKS INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	76.400000	100,858.56	-100,858.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		070830104	1,060.000	BATH & BODY WORKS INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	69.850000	74,050.54	-74,050.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		071813109	2,040.000	BAXTER INTERNATIONAL INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	80.610000	164,460.72	-164,460.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		075887109	986.000	BECTON DICKINSON AND CO KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	246.450000	243,007.59	-243,007.59	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		084423102	396.000	W R BERKLEY CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	79.900000	31,643.57	-31,643.57	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		084670702	4,938.000	BERKSHIRE HATHAWAY INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	283.720000	1,401,048.86	-1,401,048.86	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		086516101	342.000	BEST BUY CO INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	106.930000	36,572.80	-36,572.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		086516101	40.000	BEST BUY CO INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	100.030000	4,001.56	-4,001.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		090572207	1.000	BIO-RAD LABORATORIES INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	731.460000	731.47	-731.47	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		09062X103	364.000	BIOGEN INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	234.720000	85,440.99	-85,440.99	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		09073M104	150.000	BIO-TECHNE CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	481.300000	72,196.20	-72,196.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		09073M104	55.000	BIO-TECHNE CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	470.560000	25,881.30	-25,881.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		09247X101	383.000	BLACKROCK INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	923.860000	353,841.44	-353,841.44	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		097023105	1,822.000	BOEING CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	211.030000	384,511.24	-384,511.24	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		097023105	1,254.000	BOEING CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	192.630000	241,569.31	-241,569.31	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		09857L108	142.000	BOOKING HOLDINGS INC KENTUCKY RETIRE.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	2,307.200000	327,623.54	-327,623.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		099724106	711.000	BORGWARNER INC KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	46.200000	32,853.89	-32,853.89	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		099724106	268.000	BORGWARNER INC KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	43.630000	11,695.25	-11,695.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		101121101	580.000	BOSTON PROPERTIES INC KENTUCKY RETL.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	117.350000	68,067.64	-68,067.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		101121101	106.000	BOSTON PROPERTIES INC KENTUCKY RETL.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	114.200000	12,106.15	-12,106.15	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		101137107	4,330.000	BOSTON SCIENTIFIC CORP KENTUCKY RETL.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	41.660000	180,422.44	-180,422.44	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		101137107	1,825.000	BOSTON SCIENTIFIC CORP KENTUCKY RETL.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	40.860000	74,585.93	-74,585.93	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		110122108	5,950.000	BRISTOL-MYERS SQUIBB CO KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	57.600000	342,767.60	-342,767.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		11133T103	234.000	BROADRIDGE FINANCIAL SOLUTIONS KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	173.970000	40,710.85	-40,710.85	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		11135F101	357.000	BROADCOM INC KENTUCKY RETIREMENT S.	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	533.870000	190,595.16	-190,595.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		11135F101	1,090.000	BROADCOM INC KENTUCKY RETIREMENT S.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	588.560000	641,539.12	-641,539.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		11135F101	92.000	BROADCOM INC KENTUCKY RETIREMENT S.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	634.960000	58,417.15	-58,417.15	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		115236101	503.000	BROWN & BROWN INC KENTUCKY RETIREM.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	67.680000	34,047.06	-34,047.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		115236101	121.000	BROWN & BROWN INC KENTUCKY RETIREM.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	65.870000	7,971.36	-7,971.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		115637209	338.000	BROWN-FORMAN CORP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	70.460000	23,818.18	-23,818.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		12503M108	141.000	CBOE GLOBAL MARKETS INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	131.360000	18,522.89	-18,522.89	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		12504L109	905.000	CBRE GROUP INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	102.810000	93,050.29	-93,050.29	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		12514G108	189.000	CDW CORP/DE KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	198.820000	37,578.49	-37,578.49	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		12514G108	55.000	CDW CORP/DE KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	190.070000	10,454.35	-10,454.35	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		125269100	1,397.000	CF INDUSTRIES HOLDINGS INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	60.100000	83,970.88	-83,970.88	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		12541W209	484.000	CH ROBINSON WORLDWIDE INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	99.580000	48,200.59	-48,200.59	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		125523100	920.000	CIGNA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	208.310000	191,652.56	-191,652.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		12572Q105	829.000	CME GROUP INC KENTUCKY RETIREMENT S.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	231.970000	192,309.76	-192,309.76	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		12572Q105	81.000	CME GROUP INC KENTUCKY RETIREMENT S.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	224.780000	18,207.91	-18,207.91	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		125896100	409.000	CMS ENERGY CORP KENTUCKY RETIREMEN.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	61.880000	25,312.19	-25,312.19	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		126408103	5,395.000	CSX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	36.950000	199,388.41	-199,388.41	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		126650100	1,150.000	CVS HEALTH CORP KENTUCKY RETIREMEN..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	93.697304	107,763.40	-107,763.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		126650100	3,515.000	CVS HEALTH CORP KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	93.100000	327,274.62	-327,274.62	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		127097103	25,199.000	COTERRA ENERGY INC KENTUCKY RETIREM.	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	22.470000	566,473.52	-566,473.52	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		127097103	2,156.000	COTERRA ENERGY INC KENTUCKY RETIREM.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	20.750000	44,754.25	-44,754.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		127097103	580.000	COTERRA ENERGY INC KENTUCKY RETIREM.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	19.660000	11,408.02	-11,408.02	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		127387108	755.000	CADENCE DESIGN SYSTEMS INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	184.210000	139,084.59	-139,084.59	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		12769G100	1,029.000	CAESARS ENTERTAINMENT INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	93.250000	95,962.48	-95,962.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		12769G100	191.000	CAESARS ENTERTAINMENT INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	87.910000	16,792.53	-16,792.53	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		134429109	602.000	CAMPBELL SOUP CO KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	41.830000	25,186.48	-25,186.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		14040H105	1,850.000	CAPITAL ONE FINANCIAL CORP KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	148.810000	275,313.30	-275,313.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		14149Y108	687.000	CARDINAL HEALTH INC KENTUCKY RETIREM.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	48.250000	33,153.25	-33,153.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		143130102	754.000	CARMAX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	148.840000	112,231.39	-112,231.39	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		143130102	330.000	CARMAX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	137.540000	45,391.17	-45,391.17	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		143658300	2,658.000	CARNIVAL CORP KENTUCKY RETIREMENT S.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	19.520000	51,905.42	-51,905.42	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		143658300	2,470.000	CARNIVAL CORP KENTUCKY RETIREMENT S.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	18.280000	45,173.83	-45,173.83	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		14448C104	892.000	CARRIER GLOBAL CORP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	56.440000	50,351.62	-50,351.62	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		14448C104	131.000	CARRIER GLOBAL CORP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	52.260000	6,847.24	-6,847.24	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		148806102	457.000	CATALENT INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	127.460000	58,252.88	-58,252.88	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		149123101	1,130.000	CATERPILLAR INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	204.190000	230,743.74	-230,743.74	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		150870103	238.000	CELANESE CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	159.820000	38,039.06	-38,039.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		15135B101	2,467.000	CENTENE CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	73.880000	182,281.70	-182,281.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		15189T107	2,342.000	CENTERPOINT ENERGY INC KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	26.980000	63,208.24	-63,208.24	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		15677J108	284.000	CERIDIAN HCM HOLDING INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	108.570000	30,836.15	-30,836.15	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		15677J108	353.000	CERIDIAN HCM HOLDING INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	101.850000	35,956.23	-35,956.23	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		156782104	630.000	CERNER CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	75.200000	47,381.04	-47,381.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		158864107	99.000	CHARLES RIVER LABORATORIES INT KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	365.960000	36,230.83	-36,230.83	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		16119P108	336.000	CHARTER COMMUNICATIONS INC KENTUCK..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	642.070000	215,738.21	-215,738.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		166764100	1,090.000	CHEVRON CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	114.100000	124,379.90	-124,379.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		166764100	5,134.000	CHEVRON CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	118.450000	608,163.37	-608,163.37	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		166764100	341.000	CHEVRON CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	113.600000	38,740.67	-38,740.67	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		169656105	84.000	CHIPOTLE MEXICAN GRILL INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	1,739.210000	146,094.31	-146,094.31	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		169656105	17.000	CHIPOTLE MEXICAN GRILL INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	1,683.840000	28,625.43	-28,625.43	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		171340102	740.000	CHURCH & DWIGHT CO INC KENTUCKY RETI..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	95.000000	70,305.92	-70,305.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		172062101	408.000	CINCINNATI FINANCIAL CORP KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	117.210000	47,824.94	-47,824.94	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		17275R102	11,188.000	CISCO SYSTEMS INC/DELAWARE KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	57.020000	638,029.26	-638,029.26	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		172908105	163.000	CINTAS CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	450.980000	73,511.04	-73,511.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		172908105	1.000	CINTAS CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	438.510000	438.52	-438.52	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		172967424	5,731.000	CITIGROUP INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	62.460000	358,004.11	-358,004.11	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		174610105	1,547.000	CITIZENS FINANCIAL GROUP INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	47.600000	73,649.58	-73,649.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		174610105	238.000	CITIZENS FINANCIAL GROUP INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	45.460000	10,821.62	-10,821.62	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		177376100	528.000	CITRIX SYSTEMS INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	82.710000	43,675.10	-43,675.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		189054109	172.000	CLOROX CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	167.780000	28,859.54	-28,859.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		191216100	8,526.000	COCA-COLA CO/THE KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	55.000000	468,998.21	-468,998.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		192446102	1,498.000	COGNIZANT TECHNOLOGY SOLUTIONS KEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	81.220000	121,679.54	-121,679.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		194162103	1,716.000	COLGATE-PALMOLIVE CO KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	77.760000	133,449.89	-133,449.89	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		20030N101	12,264.000	COMCAST CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	48.940000	600,298.27	-600,298.27	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		20030N101	986.000	COMCAST CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	48.750000	48,076.37	-48,076.37	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		200340107	432.000	COMERICA INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	84.580000	36,542.02	-36,542.02	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		205887102	1,471.000	CONAGRA BRANDS INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	31.710000	46,657.18	-46,657.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		20825C104	3,586.000	CONOCOPHILLIPS KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	74.110000	265,787.15	-265,787.15	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		209115104	584.000	CONSOLIDATED EDISON INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	81.530000	47,618.19	-47,618.19	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		21036P108	485.000	CONSTELLATION BRANDS INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	234.680000	113,823.68	-113,823.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		216648402	65.000	COOPER COS INC/THE KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	414.930000	26,970.97	-26,970.97	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		216648402	14.000	COOPER COS INC/THE KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	393.470000	5,508.71	-5,508.71	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		217204106	696.000	COPART INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	155.962097	108,556.58	-108,556.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		217204106	567.000	COPART INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	149.730000	84,901.45	-84,901.45	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		217204106	232.000	COPART INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	143.120000	33,205.93	-33,205.93	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		219350105	1,909.000	CORNING INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	38.320000	73,168.15	-73,168.15	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		219350105	16.000	CORNING INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	36.690000	587.18	-587.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		22052L104	967.000	CORTEVA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	48.110000	46,530.11	-46,530.11	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		22160K105	988.000	COSTCO WHOLESALE CORP KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	530.110000	523,756.58	-523,756.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		22822V101	1,182.000	CROWN CASTLE INTERNATIONAL COR KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	191.550000	226,421.56	-226,421.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		231021106	222.000	CUMMINS INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	220.810000	49,021.60	-49,021.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		23331A109	955.000	DR HORTON INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	106.980000	102,173.54	-102,173.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		23331A109	245.000	DR HORTON INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	103.020000	25,242.11	-25,242.11	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		233331107	362.000	DTE ENERGY CO KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	114.520000	41,459.14	-41,459.14	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		23355L106	1,283.000	DXC TECHNOLOGY CO KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	31.300000	40,168.16	-40,168.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		235851102	1,701.000	DANAHER CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	318.260000	541,373.87	-541,373.87	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		237194105	404.000	DARDEN RESTAURANTS INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	150.640000	60,861.79	-60,861.79	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		237194105	153.000	DARDEN RESTAURANTS INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	139.830000	21,395.37	-21,395.37	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		23918K108	107.000	DAVITA INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	105.040000	11,240.14	-11,240.14	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		244199105	753.000	DEERE & CO KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	361.060000	271,884.20	-271,884.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		244199105	77.000	DEERE & CO KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	347.030000	26,722.00	-26,722.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		247361702	2,378.000	DELTA AIR LINES INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	38.880000	92,475.66	-92,475.66	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		247361702	1,189.000	DELTA AIR LINES INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	36.560000	43,480.54	-43,480.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		24906P109	811.000	DENTSPLY SIRONA INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	53.190000	43,143.58	-43,143.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		25179M103	2,593.000	DEVON ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	43.238800	112,144.14	-112,144.14	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		25179M103	1,677.000	DEVON ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	44.910000	75,327.49	-75,327.49	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		25179M103	355.000	DEVON ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	39.200000	13,919.20	-13,919.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		252131107	396.000	DEXCOM INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	564.850000	223,683.77	-223,683.77	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		252131107	136.000	DEXCOM INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	555.340000	75,527.46	-75,527.46	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		25278X109	1,044.000	DIAMONDBACK ENERGY INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	113.630000	118,638.07	-118,638.07	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		253868103	808.000	DIGITAL REALTY TRUST INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	168.110000	135,839.34	-135,839.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		254687106	4,824.000	WALT DISNEY CO/THE KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	153.340000	739,750.75	-739,750.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		254687106	1,343.000	WALT DISNEY CO/THE KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	148.760000	199,796.77	-199,796.77	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		254709108	1,275.000	DISCOVER FINANCIAL SERVICES KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	113.580000	144,824.70	-144,824.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		25470F104	724.000	DISCOVERY INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	24.030000	17,403.51	-17,403.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		25470F302	1,170.000	DISCOVERY INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	23.130000	27,071.46	-27,071.46	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		25470M109	611.000	DISH NETWORK CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	32.290000	19,734.08	-19,734.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		25470M109	158.000	DISH NETWORK CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	33.250000	5,254.92	-5,254.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		256677105	801.000	DOLLAR GENERAL CORP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	221.410000	177,355.82	-177,355.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		256746108	430.000	DOLLAR TREE INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	138.630000	59,614.34	-59,614.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		25746U109	2,146.000	DOMINION ENERGY INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	75.130000	161,246.15	-161,246.15	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		25754A201	93.000	DOMINO'S PIZZA INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	534.170000	49,678.55	-49,678.55	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		260557103	1,154.000	DOW INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	54.910000	63,375.37	-63,375.37	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		264411505	864.000	DUKE REALTY CORP KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	61.820000	53,419.39	-53,419.39	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		264411505	215.000	DUKE REALTY CORP KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	62.090000	13,351.29	-13,351.29	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		26441C204	1,107.000	DUKE ENERGY CORP KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	100.850000	111,649.81	-111,649.81	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		26614N102	1,356.000	DUPONT DE NEMOURS INC KENTUCKY RETI..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	78.260000	106,131.41	-106,131.41	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		26875P101	1,563.000	EOG RESOURCES INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	90.080000	140,807.54	-140,807.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		26875P101	52.000	EOG RESOURCES INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	84.000000	4,368.47	-4,368.47	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		278642103	2,691.000	EBAY INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	67.160000	180,749.09	-180,749.09	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		278865100	467.000	ECOLAB INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	232.300000	108,487.84	-108,487.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		278865100	109.000	ECOLAB INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	225.450000	24,575.03	-24,575.03	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		281020107	710.000	EDISON INTERNATIONAL KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	66.870000	47,483.38	-47,483.38	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		28176E108	1,479.000	EDWARDS LIFESCIENCES CORP KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	119.460000	176,693.17	-176,693.17	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		285512109	756.000	ELECTRONIC ARTS INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	126.370000	95,541.77	-95,541.77	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		291011104	1,013.000	EMERSON ELECTRIC CO KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	92.480000	93,690.34	-93,690.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		29355A107	261.000	ENPHASE ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	225.610000	58,886.30	-58,886.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		29355A107	596.000	ENPHASE ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	189.110000	112,714.92	-112,714.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		29364G103	555.000	ENTERGY CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	105.510000	58,562.49	-58,562.49	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		29414B104	3,634.000	EPAM SYSTEMS INC KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	636.330000	2,312,455.93	-2,312,455.93	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		294429105	330.000	EQUIFAX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	294.930000	97,329.54	-97,329.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		294429105	31.000	EQUIFAX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	276.640000	8,576.12	-8,576.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		29444U700	279.000	EQUINIX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	814.460000	227,236.57	-227,236.57	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		29476L107	931.000	EQUITY RESIDENTIAL KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	87.590000	81,553.74	-81,553.74	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		297178105	228.000	ESSEX PROPERTY TRUST INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	348.600000	79,482.62	-79,482.62	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		297178105	83.000	ESSEX PROPERTY TRUST INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	341.760000	28,366.83	-28,366.83	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		29786A106	548.000	ETSY INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	246.000000	134,812.38	-134,812.38	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		29786A106	65.000	ETSY INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	221.600000	14,404.59	-14,404.59	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		30034W106	122.000	EVERGY INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	66.920000	8,165.22	-8,165.22	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		30040W108	29.000	EVERSOURCE ENERGY KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	87.350000	2,533.38	-2,533.38	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		30161N101	2,721.000	EXELON CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	53.430000	145,404.80	-145,404.80	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		30161N101	48.000	EXELON CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	53.520000	2,569.39	-2,569.39	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		30212P303	628.000	EXPEDIA GROUP INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	172.390000	108,265.94	-108,265.94	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		30212P303	352.000	EXPEDIA GROUP INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	159.310000	56,080.29	-56,080.29	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		302130109	495.000	EXPEDITORS INTERNATIONAL OF WA KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	128.730000	63,725.31	-63,725.31	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		30225T102	155.000	EXTRA SPACE STORAGE INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	209.360000	32,452.04	-32,452.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		30231G102	11,336.000	EXXON MOBIL CORP KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	62.450000	708,023.89	-708,023.89	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		30231G102	3,238.000	EXXON MOBIL CORP KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	60.030000	194,406.28	-194,406.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		302491303	260.000	FMC CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	108.770000	28,282.28	-28,282.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		30303M102	6,383.000	META PLATFORMS INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	330.560000	2,110,015.54	-2,110,015.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		303075105	2,265.000	FACTSET RESEARCH SYSTEMS INC KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	473.120000	1,071,637.19	-1,071,637.19	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		311900104	1,375.000	FASTENAL CO KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	62.870000	86,457.25	-86,457.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		311900104	129.000	FASTENAL CO KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	62.050000	8,005.61	-8,005.61	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		313747206	270.000	FEDERAL REALTY INVESTMENT TRUS KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	131.990000	35,639.46	-35,639.46	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		313747206	39.000	FEDERAL REALTY INVESTMENT TRUS KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	129.520000	5,051.63	-5,051.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		31428X106	654.000	FEDEX CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	244.750000	160,071.73	-160,071.73	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		31428X106	146.000	FEDEX CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	250.320000	36,548.03	-36,548.03	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		315616102	241.000	F5 INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	229.610000	55,337.94	-55,337.94	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		31620M106	1,988.000	FIDELITY NATIONAL INFORMATION KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	108.330000	215,375.94	-215,375.94	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		316773100	3,441.000	FIFTH THIRD BANCORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	43.960000	151,293.89	-151,293.89	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		33616C100	608.000	FIRST REPUBLIC BANK/CA KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	213.120000	129,581.82	-129,581.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		33616C100	235.000	FIRST REPUBLIC BANK/CA KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	199.340000	46,847.02	-46,847.02	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		337738108	789.000	FISERV INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	103.950000	82,022.86	-82,022.86	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		337738108	39.000	FISERV INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	103.650000	4,042.70	-4,042.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		337932107	1,021.000	FIRSTENERGY CORP KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	39.400000	40,235.57	-40,235.57	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		337932107	63.000	FIRSTENERGY CORP KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	40.080000	2,525.61	-2,525.61	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		339041105	215.000	FLEETCOR TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	223.050000	47,957.47	-47,957.47	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		345370860	11,574.000	FORD MOTOR CO KENTUCKY RETIREMENT ..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	15.940000	184,605.30	-184,605.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		345370860	10,417.000	FORD MOTOR CO KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	19.810000	206,444.11	-206,444.11	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		34959E109	168.000	FORTINET INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	322.440000	54,171.26	-54,171.26	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		34959J108	575.000	FORTIVE CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	75.650000	43,503.35	-43,503.35	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		34964C106	293.000	FORTUNE BRANDS HOME & SECURITY KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	107.260000	31,429.52	-31,429.52	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		35137L105	1,501.000	FOX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	36.750000	55,173.76	-55,173.76	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		35137L204	713.000	FOX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	34.280000	24,447.34	-24,447.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		354613101	877.000	FRANKLIN RESOURCES INC KENTUCKY RETI..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	33.350000	29,254.97	-29,254.97	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		35671D857	3,898.000	FREERPORT-MCMORAN INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	38.720000	150,961.74	-150,961.74	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		35671D857	144.000	FREERPORT-MCMORAN INC KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	38.000000	5,473.30	-5,473.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		363576109	971.000	ARTHUR J GALLAGHER & CO KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	169.240000	164,339.81	-164,339.81	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		363576109	199.000	ARTHUR J GALLAGHER & CO KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	164.400000	32,717.39	-32,717.39	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		364760108	708.000	GAP INC/THE KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	17.340000	12,282.38	-12,282.38	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		364760108	107.000	GAP INC/THE KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	16.820000	1,800.70	-1,800.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		366651107	242.000	GARTNER INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	319.040000	77,209.62	-77,209.62	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		368736104	67.000	GENERAC HOLDINGS INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	367.980000	24,655.20	-24,655.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		369550108	106.000	GENERAL DYNAMICS CORP KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	200.880000	21,294.13	-21,294.13	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		369604301	2,293.000	GENERAL ELEC CO KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	98.280000	225,374.38	-225,374.38	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		369604301	376.000	GENERAL ELEC CO KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	91.450000	34,388.58	-34,388.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		370334104	1,672.000	GENERAL MILLS INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	64.210000	107,372.50	-107,372.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		37045V100	3,068.000	GENERAL MOTORS CO KENTUCKY RETIREM..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	57.370000	176,041.84	-176,041.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		37045V100	3,854.000	GENERAL MOTORS CO KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	60.780000	234,276.95	-234,276.95	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		37045V100	887.000	GENERAL MOTORS CO KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	55.160000	48,934.90	-48,934.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		372460105	744.000	GENUINE PARTS CO KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	133.970000	99,679.63	-99,679.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		375558103	3,444.000	GILEAD SCIENCES INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	69.710000	240,108.79	-240,108.79	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		37940X102	476.000	GLOBAL PAYMENTS INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	130.110000	61,936.17	-61,936.17	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		37940X102	143.000	GLOBAL PAYMENTS INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	128.070000	18,315.30	-18,315.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		37959E102	220.000	GLOBE LIFE INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	92.110000	20,265.96	-20,265.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		37959E102	12.000	GLOBE LIFE INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	89.680000	1,076.27	-1,076.27	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		38141G104	895.000	GOLDMAN SACHS GROUP INC/THE KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	397.320000	355,608.56	-355,608.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		384802104	69.000	WW GRAINGER INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	505.700000	34,893.85	-34,893.85	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		40412C101	880.000	HCA HEALTHCARE INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	240.510000	211,655.84	-211,655.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		40434L105	3,066.000	HP INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	36.710000	112,577.39	-112,577.39	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		406216101	4,873.000	HALLIBURTON CO KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	23.790000	115,967.65	-115,967.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		406216101	618.000	HALLIBURTON CO KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	22.110000	13,669.54	-13,669.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		410345102	1,474.000	HANESBRANDS INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	17.630000	25,998.41	-25,998.41	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		416515104	1,319.000	HARTFORD FINANCIAL SERVICES GR KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	68.510000	90,375.24	-90,375.24	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		418056107	375.000	HASBRO INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	100.930000	37,851.75	-37,851.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		418056107	26.000	HASBRO INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	98.850000	2,570.33	-2,570.33	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		42250P103	1,286.000	HEALTHPEAK PROPERTIES INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	34.530000	44,415.87	-44,415.87	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		426281101	228.000	JACK HENRY & ASSOCIATES INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	156.320000	35,642.78	-35,642.78	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		427866108	383.000	HERSHEY CO/THE KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	183.220000	70,176.32	-70,176.32	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		42809H107	1,659.000	HESS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	80.560000	133,662.31	-133,662.31	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		42809H107	290.000	HESS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	71.620000	20,772.41	-20,772.41	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		43300A203	1,257.000	HILTON WORLDWIDE HOLDINGS INC KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	144.390000	181,508.29	-181,508.29	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		43300A203	535.000	HILTON WORLDWIDE HOLDINGS INC KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	140.940000	75,407.72	-75,407.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		436440101	81.000	HOLOGIC INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	76.050000	6,160.70	-6,160.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		437076102	621.000	HOME DEPOT INC/THE KENTUCKY RETIREM..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	369.200000	229,279.41	-229,279.41	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		437076102	2,823.000	HOME DEPOT INC/THE KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	411.250000	1,160,981.33	-1,160,981.33	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		437076102	580.000	HOME DEPOT INC/THE KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	387.980000	225,033.62	-225,033.62	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		438516106	1,833.000	HONEYWELL INTERNATIONAL INC KENTUCK..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	204.650000	375,138.11	-375,138.11	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		440452100	519.000	HORMEL FOODS CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	42.790000	22,212.16	-22,212.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		44107P104	2,829.000	HOST HOTELS & RESORTS INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	16.940000	47,945.89	-47,945.89	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		44107P104	2,129.000	HOST HOTELS & RESORTS INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	15.710000	33,465.75	-33,465.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		443201108	1,110.000	HOWMET AEROSPACE INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	31.080000	34,507.68	-34,507.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		443201108	296.000	HOWMET AEROSPACE INC KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	29.960000	8,870.82	-8,870.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		444859102	265.000	HUMANA INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	440.000000	116,602.12	-116,602.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		444859102	154.000	HUMANA INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	453.330000	69,814.21	-69,814.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		445658107	134.000	JB HUNT TRANSPORT SERVICES INC KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	196.690000	26,357.53	-26,357.53	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		445658107	42.000	JB HUNT TRANSPORT SERVICES INC KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	192.100000	8,068.58	-8,068.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		446150104	1,928.000	HUNTINGTON BANCSHARES INC/OH KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	15.420000	29,745.18	-29,745.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		446413106	61.000	HUNTINGTON INGALLS INDUSTRIES KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	186.340000	11,367.23	-11,367.23	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		44980X109	79.000	IPG PHOTONICS CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	170.920000	13,503.31	-13,503.31	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		44980X109	58.000	IPG PHOTONICS CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	165.770000	9,615.18	-9,615.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		45167R104	212.000	IDEX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	237.090000	50,264.78	-50,264.78	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		45168D104	74.000	IDEX LABORATORIES INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	618.550000	45,773.29	-45,773.29	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		452308109	636.000	ILLINOIS TOOL WORKS INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	240.570000	153,007.61	-153,007.61	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		452327109	204.000	ILLUMINA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	375.980000	76,701.55	-76,701.55	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		452327109	868.000	ILLUMINA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	384.920000	334,118.37	-334,118.37	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		45337C102	1,036.000	INCYTE CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	67.330000	69,762.17	-69,762.17	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		45687V106	1,825.000	INGERSOLL RAND INC KENTUCKY RETIREM..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	57.084701	104,197.83	-104,197.83	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		45687V106	1,079.000	INGERSOLL RAND INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	60.150000	64,910.48	-64,910.48	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		458140100	3,521.000	INTEL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	48.280000	170,029.09	-170,029.09	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		458140100	10,770.000	INTEL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	51.750000	557,433.66	-557,433.66	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		45866F104	1,415.000	INTERCONTINENTAL EXCHANGE INC KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	135.560000	191,828.72	-191,828.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		459200101	1,986.000	INTERNATIONAL BUSINESS MACHINE KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	123.020000	244,333.61	-244,333.61	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		459506101	161.000	INTERNATIONAL FLAVORS & FRAGRA KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	148.160000	23,855.05	-23,855.05	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		459506101	462.000	INTERNATIONAL FLAVORS & FRAGRA KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	144.430000	66,730.82	-66,730.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		460146103	772.000	INTERNATIONAL PAPER CO KENTUCKY RETI..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	46.400000	35,826.98	-35,826.98	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		460690100	1,535.000	INTERPUBLIC GROUP OF COS INC/T KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	36.240000	55,640.68	-55,640.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		460690100	263.000	INTERPUBLIC GROUP OF COS INC/T KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	36.710000	9,657.10	-9,657.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		461202103	1,431.000	INTUIT INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	673.060000	963,160.31	-963,160.31	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		461202103	319.000	INTUIT INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	620.270000	197,869.00	-197,869.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		46120E602	1,094.000	INTUITIVE SURGICAL INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	340.800000	372,843.95	-372,843.95	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		46266C105	358.000	IQVIA HOLDINGS INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	272.190000	97,446.88	-97,446.88	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		46625H100	8,183.000	JPMORGAN CHASE & CO KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	160.710000	1,315,155.39	-1,315,155.39	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		469814107	343.000	JACOBS ENGINEERING GROUP INC KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	144.490000	49,562.81	-49,562.81	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		469814107	198.000	JACOBS ENGINEERING GROUP INC KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	135.530000	26,836.72	-26,836.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		478160104	7,049.000	JOHNSON & JOHNSON KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	164.340000	1,158,489.05	-1,158,489.05	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		48203R104	951.000	JUNIPER NETWORKS INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	32.430000	30,848.54	-30,848.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		48203R104	225.000	JUNIPER NETWORKS INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	33.840000	7,571.03	-7,571.03	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		482480100	485.000	KLA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	341.970000	165,860.30	-165,860.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		482480100	406.000	KLA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	421.280000	171,042.93	-171,042.93	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		482480100	72.000	KLA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	391.550000	28,192.25	-28,192.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		485170302	223.000	KANSAS CITY SOUTHERN KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	297.240000	66,286.30	-66,286.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		487836108	819.000	KELLOGG CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	62.020000	50,800.93	-50,800.93	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		493267108	5,086.000	KEYCORP KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	23.100000	117,527.29	-117,527.29	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		49338L103	433.000	KEYSIGHT TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	202.190000	87,551.73	-87,551.73	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		49338L103	73.000	KEYSIGHT TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	197.200000	14,396.26	-14,396.26	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		494368103	671.000	KIMBERLY-CLARK CORP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	136.890000	91,858.56	-91,858.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		49446R109	3,071.000	KIMCO REALTY CORP KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	23.650000	72,653.72	-72,653.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		49446R109	360.000	KIMCO REALTY CORP KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	22.820000	8,218.44	-8,218.44	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		49456B101	6,149.000	KINDER MORGAN INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	16.240000	99,908.95	-99,908.95	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		49456B101	905.000	KINDER MORGAN INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	15.600000	14,126.15	-14,126.15	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		500754106	4,142.000	KRAFT HEINZ CO/THE KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	33.150000	137,340.44	-137,340.44	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		501889208	1,136.000	LKQ CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	57.730000	65,590.37	-65,590.37	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		502431109	534.000	L3HARRIS TECHNOLOGIES INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	216.630000	115,684.69	-115,684.69	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		50540R409	160.000	LABORATORY CORP OF AMERICA HOL KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	296.830000	47,494.08	-47,494.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		512807108	212.000	LAM RESEARCH CORP KENTUCKY RETIREM..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	608.255518	128,952.29	-128,952.29	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		512807108	379.000	LAM RESEARCH CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	714.030000	270,620.40	-270,620.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		512807108	82.000	LAM RESEARCH CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	669.170000	54,872.68	-54,872.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		513272104	547.000	LAMB WESTON HOLDINGS INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	57.050000	31,210.73	-31,210.73	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		513272104	93.000	LAMB WESTON HOLDINGS INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	58.040000	5,398.56	-5,398.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		517834107	962.000	LAS VEGAS SANDS CORP KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	35.440000	34,101.94	-34,101.94	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		518439104	615.000	ESTEE LAUDER COS INC/THE KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	356.150000	219,037.17	-219,037.17	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		524660107	315.000	LEGGETT & PLATT INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	42.670000	13,443.57	-13,443.57	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		526057104	759.000	LENNAR CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	115.340000	87,549.13	-87,549.13	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		526057104	403.000	LENNAR CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	105.840000	42,657.15	-42,657.15	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		532457108	2,126.000	ELI LILLY & CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	244.320000	519,441.33	-519,441.33	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		534187109	613.000	LINCOLN NATIONAL CORP KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	67.930000	41,645.99	-41,645.99	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		538034109	390.000	LIVE NATION ENTERTAINMENT INC KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	110.480000	43,090.32	-43,090.32	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		538034109	838.000	LIVE NATION ENTERTAINMENT INC KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	105.140000	88,114.86	-88,114.86	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		539830109	424.000	LOCKHEED MARTIN CORP KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	341.080000	144,621.31	-144,621.31	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		539830109	119.000	LOCKHEED MARTIN CORP KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	344.140000	40,953.73	-40,953.73	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		540424108	537.000	LOEWS CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	56.790000	30,500.53	-30,500.53	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		548661107	689.000	LOWE'S COS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	231.070000	159,214.12	-159,214.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		548661107	1,877.000	LOWE'S COS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	256.740000	481,916.00	-481,916.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		550241103	5,964.000	LUMEN TECHNOLOGIES INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	12.090000	72,152.47	-72,152.47	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		55261F104	413.000	M&T BANK CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	151.950000	62,758.65	-62,758.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		552953101	428.000	MGM RESORTS INTERNATIONAL KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	42.890000	18,360.34	-18,360.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		55354G100	213.000	MSCI INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	646.090000	137,618.87	-137,618.87	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		55354G100	15.000	MSCI INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	590.220000	8,853.44	-8,853.44	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		565849106	5,867.000	MARATHON OIL CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	16.190000	95,033.67	-95,033.67	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		56585A102	2,981.000	MARATHON PETROLEUM CORP KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	64.060000	190,986.71	-190,986.71	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		57060D108	37.000	MARKETAXESS HOLDINGS INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	384.870000	14,240.49	-14,240.49	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		571748102	829.000	MARSH & MCLENNAN COS INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	172.910000	143,349.02	-143,349.02	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		571748102	9.000	MARSH & MCLENNAN COS INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	168.300000	1,514.78	-1,514.78	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		571903202	959.000	MARRIOTT INTERNATIONAL INC/MD KENTUC..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	156.040000	149,651.95	-149,651.95	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		571903202	726.000	MARRIOTT INTERNATIONAL INC/MD KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	157.640000	114,452.45	-114,452.45	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		571903202	526.000	MARRIOTT INTERNATIONAL INC/MD KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	150.190000	79,004.67	-79,004.67	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		574599106	263.000	MASCO CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	68.850000	18,109.65	-18,109.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		57636Q104	2,321.000	MASTERCARD INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	342.340000	794,589.71	-794,589.71	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		57667L107	247.000	MATCH GROUP INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	135.600000	33,495.18	-33,495.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		57667L107	322.000	MATCH GROUP INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	126.850000	40,784.20	-40,784.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		579780206	709.000	MCCORMICK & CO INC/MD KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	88.850000	62,858.52	-62,858.52	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		580135101	584.000	MCDONALD'S CORP KENTUCKY RETIREMENT..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	236.420000	138,075.12	-138,075.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		580135101	1,982.000	MCDONALD'S CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	259.580000	514,503.42	-514,503.42	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		58155Q103	601.000	MCKESSON CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	226.680000	136,239.49	-136,239.49	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		58933Y105	6,778.000	MERCK & CO INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	73.210000	496,271.60	-496,271.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		59156R108	2,789.000	METLIFE INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	60.620000	169,091.49	-169,091.49	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		592688105	23.000	METTLER-TOLEDO INTERNATIONAL I KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	1,586.150000	36,481.63	-36,481.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		594918104	20,122.000	MICROSOFT CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	334.970000	6,740,427.32	-6,740,427.32	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		594918104	8,926.000	MICROSOFT CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	323.800000	2,890,319.13	-2,890,319.13	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		595017104	2,457.000	MICROCHIP TECHNOLOGY INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	87.340000	214,614.04	-214,614.04	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		595017104	888.000	MICROCHIP TECHNOLOGY INC KENTUCKY R...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	84.360000	74,919.67	-74,919.67	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		595112103	3,774.000	MICRON TECHNOLOGY INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	86.020000	324,669.67	-324,669.67	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		595112103	730.000	MICRON TECHNOLOGY INC KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	83.000000	60,596.57	-60,596.57	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		59522J103	352.000	MID-AMERICA APARTMENT COMMUNIT	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	218.160000	76,795.14	-76,795.14	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		60770K107	933.000	MODERNA INC KENTUCKY RETIREMENT	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	283.400000	264,419.66	-264,419.66	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		608190104	92.000	MOHAWK INDUSTRIES INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	178.830000	16,453.10	-16,453.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		608190104	1.000	MOHAWK INDUSTRIES INC KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	170.640000	170.65	-170.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		60871R209	657.000	MOLSON COORS BEVERAGE CO KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	46.110000	30,299.53	-30,299.53	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		60871R209	337.000	MOLSON COORS BEVERAGE CO KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	44.740000	15,080.41	-15,080.41	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		609207105	4,096.000	MONDELEZ INTERNATIONAL INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	60.880000	249,397.25	-249,397.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		609839105	131.000	MONOLITHIC POWER SYSTEMS INC KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	539.010000	70,611.36	-70,611.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		609839105	50.000	MONOLITHIC POWER SYSTEMS INC KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	482.990000	24,149.95	-24,149.95	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		61174X109	918.000	MONSTER BEVERAGE CORP KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	88.930000	81,645.08	-81,645.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		615369105	346.000	MOODY'S CORP KENTUCKY RETIREMENT	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	398.060000	137,731.53	-137,731.53	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		617446448	3,875.000	MORGAN STANLEY KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	101.250000	392,374.75	-392,374.75	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		61945C103	3,534.000	MOSAIC CO/THE KENTUCKY RETIREMENT	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	36.020000	127,322.95	-127,322.95	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		620076307	404.000	MOTOROLA SOLUTIONS INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	253.690000	102,493.99	-102,493.99	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		629377508	449.000	NRG ENERGY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	38.810000	17,429.28	-17,429.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		629377508	179.000	NRG ENERGY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	40.490000	7,249.32	-7,249.32	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		62944T105	4.000	NVR INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	5,892.580000	23,570.35	-23,570.35	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		631103108	268.000	NASDAQ INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	207.390000	55,582.66	-55,582.66	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		64110D104	643.000	NETAPP INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	89.810000	57,752.97	-57,752.97	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		64110L106	1,185.000	NETFLIX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	628.080000	744,284.28	-744,284.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		64110L106	604.000	NETFLIX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	586.730000	354,390.36	-354,390.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		651229106	1,040.000	NEWELL BRANDS INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	22.840000	23,761.92	-23,761.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		651229106	205.000	NEWELL BRANDS INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	21.750000	4,460.60	-4,460.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		651639106	661.000	NEWMONT CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	56.360000	37,259.25	-37,259.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		65249B109	1,555.000	NEWS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	22.170000	34,486.79	-34,486.79	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		65249B208	481.000	NEWS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	22.370000	10,763.82	-10,763.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		65339F101	5,208.000	NEXTERA ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	90.320000	470,428.22	-470,428.22	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		654106103	3,422.000	NIKE INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	170.250000	582,622.88	-582,622.88	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		654106103	2,035.000	NIKE INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	161.360000	328,385.92	-328,385.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		65473P105	436.000	NISSOURCE INC KENTUCKY RETIREMENT	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	25.810000	11,256.65	-11,256.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		655844108	659.000	NORFOLK SOUTHERN CORP KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	286.500000	188,808.77	-188,808.77	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		665859104	182.000	NORTHERN TRUST CORP KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	119.120000	21,681.30	-21,681.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		666807102	260.000	NORTHROP GRUMMAN CORP KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	364.090000	94,665.48	-94,665.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		670346105	346.000	NUCOR CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	112.810000	39,035.03	-39,035.03	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		670346105	386.000	NUCOR CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	118.000000	45,551.47	-45,551.47	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		67066G104	6,673.000	NVIDIA CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	318.260000	2,123,802.36	-2,123,802.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		67066G104	1,702.000	NVIDIA CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	278.010000	473,188.34	-473,188.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		67103H107	267.000	O'REILLY AUTOMOTIVE INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	674.720000	180,152.38	-180,152.38	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		674599105	4,286.000	OCCIDENTAL PETROLEUM CORP KENTUCKY...	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	35.360000	151,595.82	-151,595.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		674599105	2,354.000	OCCIDENTAL PETROLEUM CORP KENTUCKY...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	30.770000	72,451.41	-72,451.41	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		674599105	1,233.000	OCCIDENTAL PETROLEUM CORP KENTUCKY...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	28.040000	34,584.42	-34,584.42	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		679580100	232.000	OLD DOMINION FREIGHT LINE INC KENTUCK...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	356.810000	82,781.78	-82,781.78	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		679580100	31.000	OLD DOMINION FREIGHT LINE INC KENTUCK...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	340.620000	10,559.50	-10,559.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		681919106	808.000	OMNICOM GROUP INC KENTUCKY RETIREM...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	69.980000	56,550.30	-56,550.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		682680103	2,542.000	ONEOK INC KENTUCKY RETIREMENT SYSTE...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	62.360000	158,539.46	-158,539.46	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		682680103	780.000	ONEOK INC KENTUCKY RETIREMENT SYSTE...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	57.850000	45,130.02	-45,130.02	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		68389X105	4,411.000	ORACLE CORP KENTUCKY RETIREMENT SY...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	88.940000	392,349.63	-392,349.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		68622V106	573.000	ORGANON & CO KENTUCKY RETIREMENT S...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	29.330000	16,810.67	-16,810.67	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		68902V107	390.000	OTIS WORLDWIDE CORP KENTUCKY RETIRE...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	86.210000	33,625.02	-33,625.02	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		693475105	820.000	PNC FINANCIAL SERVICES GROUP I KENTUC...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	202.090000	165,720.36	-165,720.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		693506107	286.000	PPG INDUSTRIES INC KENTUCKY RETIREME...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	164.820000	47,140.81	-47,140.81	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		69351T106	1,113.000	PPL CORP KENTUCKY RETIREMENT SYST...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	29.170000	32,475.11	-32,475.11	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		693656100	216.000	PVH CORP KENTUCKY RETIREMENT SYSTE...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	104.710000	22,619.09	-22,619.09	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		693656100	113.000	PVH CORP KENTUCKY RETIREMENT SYSTE...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	97.740000	11,045.64	-11,045.64	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		69370C100	255.000	PTC INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	120.740000	30,790.74	-30,790.74	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		69370C100	164.000	PTC INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	120.750000	19,804.48	-19,804.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		693718108	570.000	PACCAR INC KENTUCKY RETIREMENT SYST...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	88.910000	50,683.26	-50,683.26	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		693718108	767.000	PACCAR INC KENTUCKY RETIREMENT SYST...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	83.500000	64,051.40	-64,051.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		701094104	461.000	PARKER-HANNIFIN CORP KENTUCKY RETIR...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	316.230000	145,785.72	-145,785.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		701094104	36.000	PARKER-HANNIFIN CORP KENTUCKY RETIR...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	302.610000	10,894.28	-10,894.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		704326107	632.000	PAYCHEX INC KENTUCKY RETIREMENT SY...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	123.040000	77,766.34	-77,766.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		70432V102	156.000	PAYCOM SOFTWARE INC KENTUCKY RETIR...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	435.740000	67,976.69	-67,976.69	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		70432V102	75.000	PAYCOM SOFTWARE INC KENTUCKY RETIR...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	406.820000	30,512.18	-30,512.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		70450Y103	3,119.000	PAYPAL HOLDINGS INC KENTUCKY RETIREM...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	197.350000	615,559.60	-615,559.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		707569109	502.000	PENN NATIONAL GAMING INC KENTUCKY RE...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	52.940000	26,579.90	-26,579.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		707569109	559.000	PENN NATIONAL GAMING INC KENTUCKY RE...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	48.220000	26,960.01	-26,960.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		712704105	1,197.000	PEOPLE'S UNITED FINANCIAL INC KENTUCK...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	17.690000	21,184.51	-21,184.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		713448108	3,464.000	PEPSICO INC KENTUCKY RETIREMENT SYST...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	166.520000	576,852.99	-576,852.99	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		714046109	235.000	PERKINELMER INC KENTUCKY RETIREMENT...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	190.320000	44,727.08	-44,727.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		714046109	701.000	PERKINELMER INC KENTUCKY RETIREMENT...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	187.590000	131,506.90	-131,506.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		717081103	15,012.000	PFIZER INC KENTUCKY RETIREMENT SYSTE...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	51.400000	771,736.90	-771,736.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		718172109	3,194.000	PHILIP MORRIS INTERNATIONAL IN KENTUC...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	89.890000	287,134.21	-287,134.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		718546104	840.000	PHILLIPS 66 KENTUCKY RETIREMENT SYSTE...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	71.850000	60,360.72	-60,360.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		718546104	184.000	PHILLIPS 66 KENTUCKY RETIREMENT SYSTE...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	71.800000	13,212.86	-13,212.86	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		723484101	171.000	PINNACLE WEST CAPITAL CORP KENTUCKY ...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	66.660000	11,400.23	-11,400.23	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		723787107	1,062.000	PIONEER NATURAL RESOURCES CO KENTU...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	185.280000	196,775.86	-196,775.86	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		723787107	161.000	PIONEER NATURAL RESOURCES CO KENTU...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	173.690000	27,965.54	-27,965.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		73278L105	55.000	POOL CORP KENTUCKY RETIREMENT SYST...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	540.640000	29,735.70	-29,735.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		74144T108	464.000	T ROWE PRICE GROUP INC KENTUCKY RETL...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	203.670000	94,506.59	-94,506.59	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		74251V102	809.000	PRINCIPAL FINANCIAL GROUP INC KENTUCK.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	71.620000	57,947.05	-57,947.05	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		742718109	5,973.000	PROCTER & GAMBLE CO/THE KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	152.430000	910,512.17	-910,512.17	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		743315103	1,397.000	PROGRESSIVE CORP/THE KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	95.120000	132,893.82	-132,893.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		74340W103	1,483.000	PROLOGIS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	159.440000	236,461.38	-236,461.38	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		744320102	925.000	PRUDENTIAL FINANCIAL INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	105.710000	97,789.15	-97,789.15	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		744573106	1,470.000	PUBLIC SERVICE ENTERPRISE GROU KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	63.910000	93,959.46	-93,959.46	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		74460D109	213.000	PUBLIC STORAGE KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	343.410000	73,148.03	-73,148.03	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		745867101	732.000	PULTEGROUP INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	55.370000	40,536.70	-40,536.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		74736K101	311.000	QORVO INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	161.370000	50,188.56	-50,188.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		74736K101	228.000	QORVO INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	147.680000	33,673.09	-33,673.09	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		747525103	3,020.000	QUALCOMM INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	182.630000	551,566.76	-551,566.76	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		747525103	1,659.000	QUALCOMM INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	176.800000	293,326.13	-293,326.13	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		74762E102	417.000	QUANTA SERVICES INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	116.060000	48,400.36	-48,400.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		74762E102	242.000	QUANTA SERVICES INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	108.860000	26,346.30	-26,346.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		74834L100	305.000	QUEST DIAGNOSTICS INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	160.150000	48,848.19	-48,848.19	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		751212101	120.000	RALPH LAUREN CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	124.170000	14,901.36	-14,901.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		751212101	99.000	RALPH LAUREN CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	115.050000	11,390.84	-11,390.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		754730109	354.000	RAYMOND JAMES FINANCIAL INC KENTUCK..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	98.810000	34,981.57	-34,981.57	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		75513E101	4,791.000	RAYTHEON TECHNOLOGIES CORP KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	86.500000	414,459.83	-414,459.83	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		75513E101	1,104.000	RAYTHEON TECHNOLOGIES CORP KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	82.280000	90,847.06	-90,847.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		756109104	9,475.000	REALTY INCOME CORP KENTUCKY RETIREM..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	72.017700	682,462.46	-682,462.46	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		756109104	1,468.000	REALTY INCOME CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	68.850000	101,083.54	-101,083.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		756109104	1,043.000	REALTY INCOME CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	67.780000	70,703.93	-70,703.93	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		758849103	767.000	REGENCY CENTERS CORP KENTUCKY RETI..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	74.320000	57,009.58	-57,009.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		758849103	192.000	REGENCY CENTERS CORP KENTUCKY RETI..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	71.550000	13,739.33	-13,739.33	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		75886F107	285.000	REGENERON PHARMACEUTICALS INC KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	654.040000	186,403.68	-186,403.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		75886F107	503.000	REGENERON PHARMACEUTICALS INC KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	619.280000	311,502.37	-311,502.37	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		7591EP100	3,311.000	REGIONS FINANCIAL CORP KENTUCKY RETI..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	22.640000	74,987.53	-74,987.53	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		7591EP100	144.000	REGIONS FINANCIAL CORP KENTUCKY RETI..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	21.270000	3,064.18	-3,064.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		760759100	500.000	REPUBLIC SERVICES INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	135.270000	67,639.00	-67,639.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		761152107	80.000	RESMED INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	268.020000	21,442.24	-21,442.24	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		761152107	194.000	RESMED INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	252.980000	49,079.87	-49,079.87	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		770323103	295.000	ROBERT HALF INTERNATIONAL INC KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	109.900000	32,422.86	-32,422.86	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		773903109	349.000	ROCKWELL AUTOMATION INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	348.450000	121,611.84	-121,611.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		775711104	102.000	ROLLINS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	33.070000	3,373.96	-3,373.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		776696106	257.000	ROPER TECHNOLOGIES INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	471.860000	121,270.08	-121,270.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		778296103	1,036.000	ROSS STORES INC KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	113.130000	117,210.97	-117,210.97	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		778296103	170.000	ROSS STORES INC KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	108.070000	18,373.43	-18,373.43	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		78409V104	713.000	S&P GLOBAL INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	473.000000	337,254.70	-337,254.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		78410G104	317.000	SBA COMMUNICATIONS CORP KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	358.990000	113,802.37	-113,802.37	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		78486Q101	240.000	SVB FINANCIAL GROUP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	710.210000	170,452.32	-170,452.32	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		78486Q101	7.000	SVB FINANCIAL GROUP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	654.010000	4,578.13	-4,578.13	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		79466L302	508.000	SALESFORCE.COM INC KENTUCKY RETIREM..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	295.110000	149,920.96	-149,920.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		79466L302	2,579.000	SALESFORCE.COM INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	266.310000	686,834.12	-686,834.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		79466L302	1,623.000	SALESFORCE.COM INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	252.930000	410,520.00	-410,520.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		806407102	512.000	HENRY SCHEIN INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	75.030000	38,419.46	-38,419.46	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		806407102	127.000	HENRY SCHEIN INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	73.750000	9,367.39	-9,367.39	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		806857108	5,621.000	SCHLUMBERGER LTD KENTUCKY RETIREME..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	34.260000	192,631.67	-192,631.67	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		806857108	3,713.000	SCHLUMBERGER LTD KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	31.060000	115,355.48	-115,355.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		806857108	1,002.000	SCHLUMBERGER LTD KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	28.970000	29,036.96	-29,036.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		808513105	2,890.000	CHARLES SCHWAB CORP/THE KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	81.200000	234,691.12	-234,691.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		81211K100	336.000	SEALED AIR CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	64.490000	21,671.33	-21,671.33	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		816851109	1,151.000	SEMPRA ENERGY KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	126.120000	145,173.33	-145,173.33	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		81762P102	637.000	SERVICENOW INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	665.810000	424,126.07	-424,126.07	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		81762P102	488.000	SERVICENOW INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	615.630000	300,431.83	-300,431.83	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		824348106	474.000	SHERWIN-WILLIAMS CO/THE KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	342.220000	162,216.07	-162,216.07	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		82669G104	3,669.000	SIGNATURE BANK/NEW YORK NY KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	303.470000	1,113,464.45	-1,113,464.45	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		828806109	1,501.000	SIMON PROPERTY GROUP INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	157.450000	236,344.46	-236,344.46	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		828806109	98.000	SIMON PROPERTY GROUP INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	150.730000	14,772.42	-14,772.42	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		83088M102	483.000	SKYWORKS SOLUTIONS INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	160.080000	77,322.50	-77,322.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		83088M102	999.000	SKYWORKS SOLUTIONS INC KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	151.700000	151,557.29	-151,557.29	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		832696405	352.000	J M SMUCKER CO/THE KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	129.880000	45,720.58	-45,720.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		833034101	145.000	SNAP-ON INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	214.700000	31,132.66	-31,132.66	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		83417M104	3,352.000	SOLAREDDGE TECHNOLOGIES INC KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	288.850000	968,255.37	-968,255.37	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		842587107	1,830.000	SOUTHERN CO/THE KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	64.750000	118,507.14	-118,507.14	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		844741108	2,319.000	SOUTHWEST AIRLINES CO KENTUCKY RETI..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	45.270000	104,999.68	-104,999.68	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		844741108	1,021.000	SOUTHWEST AIRLINES CO KENTUCKY RETI..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	39.660000	40,502.05	-40,502.05	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		854502101	469.000	STANLEY BLACK & DECKER INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	192.220000	90,154.93	-90,154.93	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		854502101	98.000	STANLEY BLACK & DECKER INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	183.700000	18,003.48	-18,003.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		855244109	3,157.000	STARBUCKS CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	116.250000	367,026.51	-367,026.51	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		855244109	1,471.000	STARBUCKS CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	108.630000	159,807.97	-159,807.97	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		857477103	1,102.000	STATE STREET CORP KENTUCKY RETIREME..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	96.220000	106,045.46	-106,045.46	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		857477103	974.000	STATE STREET CORP KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	92.910000	90,502.13	-90,502.13	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		857477103	75.000	STATE STREET CORP KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	91.830000	6,887.93	-6,887.93	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		863667101	989.000	STRYKER CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	261.280000	258,413.83	-258,413.83	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		863667101	477.000	STRYKER CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	251.220000	119,836.23	-119,836.23	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		871607107	454.000	SYNOPSYS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	364.360000	165,423.07	-165,423.07	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		871658103	2,342.000	SYNCHRONY FINANCIAL KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	47.310000	110,818.76	-110,818.76	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		871829107	1,341.000	SYSCO CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	73.500000	98,574.23	-98,574.23	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		871829107	162.000	SYSCO CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	72.110000	11,683.28	-11,683.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		872540109	4,587.000	TJX COS INC/THE KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	74.340000	341,034.28	-341,034.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		872590104	943.000	T-MOBILE US INC KENTUCKY RETIREMENT S	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	114.750000	108,216.79	-108,216.79	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		874054109	196.000	TAKE-TWO INTERACTIVE SOFTWARE KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	170.550000	33,429.37	-33,429.37	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		876030107	785.000	TAPESTRY INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	43.520000	34,169.48	-34,169.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		876030107	462.000	TAPESTRY INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	41.260000	19,066.28	-19,066.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		87612E106	1,503.000	TARGET CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	239.600000	360,130.82	-360,130.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		87612E106	1,283.000	TARGET CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	223.310000	286,518.28	-286,518.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		879360105	84.000	TELEDYNE TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	434.640000	36,510.43	-36,510.43	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		879360105	29.000	TELEDYNE TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	417.370000	12,103.99	-12,103.99	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		879369106	211.000	TELEFLEX INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	323.280000	68,213.77	-68,213.77	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		879369106	29.000	TELEFLEX INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	321.500000	9,323.76	-9,323.76	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		880770102	577.000	TERADYNE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	160.410000	92,561.19	-92,561.19	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		88160R101	2,172.000	TESLA INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	1,068.960000	2,321,798.50	-2,321,798.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		88160R101	2,310.000	TESLA INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	932.570000	2,154,257.49	-2,154,257.49	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		882508104	2,472.000	TEXAS INSTRUMENTS INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	196.390000	485,495.86	-485,495.86	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		882508104	1,180.000	TEXAS INSTRUMENTS INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	186.300000	219,844.62	-219,844.62	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		883203101	187.000	TEXTRON INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	75.100000	14,045.20	-14,045.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		883556102	1,053.000	THERMO FISHER SCIENTIFIC INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	638.150000	671,980.37	-671,980.37	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		88579Y101	1,080.000	3M CO KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	176.040000	190,131.84	-190,131.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		892356106	428.000	TRACTOR SUPPLY CO KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	235.180000	100,660.46	-100,660.46	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		892356106	70.000	TRACTOR SUPPLY CO KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	226.850000	15,866.13	-15,866.13	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		893641100	154.000	TRANSDIGM GROUP INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	612.570000	94,337.01	-94,337.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		893641100	71.000	TRANSDIGM GROUP INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	583.880000	41,456.12	-41,456.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		89417E109	644.000	TRAVELERS COS INC/THE KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	153.680000	98,975.07	-98,975.07	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		896239100	313.000	TRIMBLE INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	88.370000	27,662.31	-27,662.31	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		89832Q109	3,408.000	TRUIST FINANCIAL CORP KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	59.760000	203,689.34	-203,689.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		89832Q109	77.000	TRUIST FINANCIAL CORP KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	57.110000	4,398.16	-4,398.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		90184L102	2,515.000	TWITTER INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	45.720000	115,005.92	-115,005.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		90184L102	1,965.000	TWITTER INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	43.070000	84,650.24	-84,650.24	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		902252105	81.000	TYLER TECHNOLOGIES INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	529.970000	42,928.22	-42,928.22	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		902252105	45.000	TYLER TECHNOLOGIES INC KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	501.670000	22,575.56	-22,575.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		902494103	955.000	TYSON FOODS INC KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	83.530000	79,778.79	-79,778.79	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		902494103	81.000	TYSON FOODS INC KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	85.430000	6,920.56	-6,920.56	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		902653104	991.000	UDR INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	59.090000	58,566.12	-58,566.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		902653104	848.000	UDR INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	57.960000	49,157.71	-49,157.71	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		902973304	2,025.000	US BANCORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	62.440000	126,461.25	-126,461.25	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		902973304	3,581.000	US BANCORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	57.040000	204,288.89	-204,288.89	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		902973304	639.000	US BANCORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	55.730000	35,617.22	-35,617.22	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		90384S303	197.000	ULTA BEAUTY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	412.090000	81,183.31	-81,183.31	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		90384S303	47.000	ULTA BEAUTY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	380.940000	17,904.60	-17,904.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		904311107	589.000	UNDER ARMOUR INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	20.900000	12,315.40	-12,315.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		904311206	1,128.000	UNDER ARMOUR INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	17.710000	19,987.03	-19,987.03	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		907818108	1,731.000	UNION PACIFIC CORP KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	247.600000	428,609.45	-428,609.45	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		910047109	855.000	UNITED AIRLINES HOLDINGS INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	45.250000	38,695.59	-38,695.59	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		910047109	864.000	UNITED AIRLINES HOLDINGS INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	40.780000	35,241.70	-35,241.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		911312106	1,735.000	UNITED PARCEL SERVICE INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	204.720000	355,203.08	-355,203.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		911363109	239.000	UNITED RENTALS INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	356.960000	85,315.35	-85,315.35	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		911363109	45.000	UNITED RENTALS INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	332.330000	14,955.26	-14,955.26	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		91324P102	2,524.000	UNITEDHEALTH GROUP INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	468.860000	1,183,422.83	-1,183,422.83	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		913903100	171.000	UNIVERSAL HEALTH SERVICES INC KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	129.680000	22,176.65	-22,176.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		918204108	309.000	VF CORP KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	77.120000	23,832.55	-23,832.55	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		918204108	530.000	VF CORP KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	70.980000	37,624.17	-37,624.17	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		91913Y100	1,756.000	VALERO ENERGY CORP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	70.720000	124,198.37	-124,198.37	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		91913Y100	40.000	VALERO ENERGY CORP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	68.690000	2,747.96	-2,747.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92276F100	2,311.000	VENTAS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	50.500000	116,723.99	-116,723.99	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92343E102	331.000	VERISIGN INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	242.930000	80,412.48	-80,412.48	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92343V104	11,109.000	VERIZON COMMUNICATIONS INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	50.490000	560,982.28	-560,982.28	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92345Y106	255.000	VERISK ANALYTICS INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	229.050000	58,409.79	-58,409.79	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92532F100	522.000	VERTEX PHARMACEUTICALS INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	206.610000	107,854.60	-107,854.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92556H206	2,177.000	VIACOMCBS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	31.840000	69,333.10	-69,333.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92556H206	240.000	VIACOMCBS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	29.520000	7,086.96	-7,086.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92556V106	2,419.000	VIATRIS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	12.430000	30,087.52	-30,087.52	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92826C839	4,481.000	VISA INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	208.990000	936,520.04	-936,520.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		929042109	691.000	VORNADO REALTY TRUST KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	43.100000	29,787.63	-29,787.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		929042109	191.000	VORNADO REALTY TRUST KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	40.770000	7,788.79	-7,788.79	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		929160109	96.000	VULCAN MATERIALS CO KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	200.520000	19,250.69	-19,250.69	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		929160109	32.000	VULCAN MATERIALS CO KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	204.740000	6,551.97	-6,551.97	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		92939U106	113.000	WEC ENERGY GROUP INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	92.560000	10,460.18	-10,460.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		929740108	371.000	WESTINGHOUSE AIR BRAKE TECHNOL KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	91.350000	33,893.82	-33,893.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		931142103	3,806.000	WALMART INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	137.150000	522,023.35	-522,023.35	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		931142103	1,398.000	WALMART INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	138.750000	193,985.08	-193,985.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		931427108	2,184.000	WALGREENS BOOTS ALLIANCE INC KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	48.500000	105,941.47	-105,941.47	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		931427108	513.000	WALGREENS BOOTS ALLIANCE INC KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	48.850000	25,064.67	-25,064.67	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		94106L109	874.000	WASTE MANAGEMENT INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	163.530000	142,932.21	-142,932.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		949746101	10,995.000	WELLS FARGO & CO KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	49.410000	543,350.91	-543,350.91	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		95040Q104	1,361.000	WELLTOWER INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	85.700000	116,648.59	-116,648.59	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		95040Q104	739.000	WELLTOWER INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	83.200000	61,491.45	-61,491.45	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		955306105	140.000	WEST PHARMACEUTICAL SERVICES I KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	435.510000	60,972.52	-60,972.52	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		958102105	852.000	WESTERN DIGITAL CORP KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	59.000000	50,274.82	-50,274.82	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		958102105	135.000	WESTERN DIGITAL CORP KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	56.850000	7,675.97	-7,675.97	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		959802109	1,226.000	WESTERN UNION CO/THE KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	17.700000	21,710.01	-21,710.01	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		96145D105	284.000	WESTROCK CO KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	44.580000	12,662.99	-12,662.99	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		962166104	3,053.000	WEYERHAEUSER CO KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	39.480000	120,556.86	-120,556.86	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		963320106	103.000	WHIRLPOOL CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	227.950000	23,479.67	-23,479.67	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		969457100	6,152.000	WILLIAMS COS INC/THE KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	27.640000	170,090.50	-170,090.50	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		983134107	280.000	WYNN RESORTS LTD KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	88.170000	24,689.84	-24,689.84	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		983134107	283.000	WYNN RESORTS LTD KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	82.270000	23,284.96	-23,284.96	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		983919101	812.000	XILINX INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	224.750000	182,503.50	-182,503.50	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		983919101	937.000	XILINX INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	200.140000	187,539.61	-187,539.61	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		98419M100	330.000	XYLEM INC/NY KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	124.150000	40,972.14	-40,972.14	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		98419M100	121.000	XYLEM INC/NY KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	115.810000	14,014.10	-14,014.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		988498101	467.000	YUMI BRANDS INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	131.740000	61,526.32	-61,526.32	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		989207105	154.000	ZEBRA TECHNOLOGIES CORP KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	605.390000	93,231.29	-93,231.29	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		98956P102	998.000	ZIMMER BIOMET HOLDINGS INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	128.960000	128,710.06	-128,710.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		98956P102	428.000	ZIMMER BIOMET HOLDINGS INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	120.850000	51,727.65	-51,727.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		989701107	452.000	ZIONS BANCORP NA KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	63.360000	28,642.34	-28,642.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		98978V103	1,258.000	ZOETIS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	229.620000	288,872.02	-288,872.02	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G0176J109	96.000	ALLEGIION PLC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	132.480000	12,718.85	-12,718.85	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G0250X107	2,546.000	AMCOR PLC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	11.620000	29,604.89	-29,604.89	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G0403H108	549.000	AON PLC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	300.940000	165,220.45	-165,220.45	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G1151C101	1,599.000	ACCENTURE PLC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	374.530000	598,886.26	-598,886.26	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G29183103	823.000	EATON CORP PLC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	169.920000	139,850.74	-139,850.74	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G3223R108	70.000	EVEREST RE GROUP LTD KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	273.830000	19,168.66	-19,168.66	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G47567105	1,540.000	IHS MARKIT LTD KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	132.590000	204,200.92	-204,200.92	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G491BT108	1,075.000	INVESCO LTD KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	23.810000	25,389.35	-25,389.35	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G491BT108	195.000	INVESCO LTD KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	22.610000	4,410.71	-4,410.71	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G51502105	1,890.000	JOHNSON CONTROLS INTERNATIONAL KEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	79.540000	150,345.72	-150,345.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G5494J103	1,529.000	LINDE PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	333.190000	509,459.74	-509,459.74	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G5960L103	3,186.000	MEDTRONIC PLC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	112.420000	358,195.61	-358,195.61	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G5960L103	8,582.000	MEDTRONIC PLC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	100.630000	863,683.90	-863,683.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G6095L109	958.000	APTIV PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	170.380000	163,231.70	-163,231.70	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G6095L109	24.000	APTIV PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	158.420000	3,802.30	-3,802.30	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G6518L108	1,084.000	NIELSEN HOLDINGS PLC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	20.710000	22,458.31	-22,458.31	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G66721104	1,319.000	NORWEGIAN CRUISE LINE HOLDINGS KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	21.770000	28,725.18	-28,725.18	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G66721104	1,395.000	NORWEGIAN CRUISE LINE HOLDINGS KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	20.330000	28,372.91	-28,372.91	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G7997R103	647.000	SEAGATE TECHNOLOGY HOLDINGS PL KEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	105.700000	68,393.08	-68,393.08	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G7500T104	528.000	PENTAIR PLC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	74.710000	39,451.10	-39,451.10	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G8473T100	400.000	STERIS PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	230.590000	92,239.20	-92,239.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G8994E103	255.000	TRANE TECHNOLOGIES PLC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	201.470000	51,376.89	-51,376.89	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		G96629103	239.000	WILLIS TOWERS WATSON PLC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	235.000000	56,166.91	-56,166.91	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		H1467J104	1,211.000	CHUBB LTD KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	189.160000	229,082.45	-229,082.45	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		H2906T109	167.000	GARMIN LTD KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	138.970000	23,209.33	-23,209.33	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		H2906T109	79.000	GARMIN LTD KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	132.230000	10,446.88	-10,446.88	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		H84989104	595.000	TE CONNECTIVITY LTD KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	158.880000	94,538.36	-94,538.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		N53745100	817.000	LYONDELLBASELL INDUSTRIES NV KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	90.500000	73,945.04	-73,945.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		N53745100	82.000	LYONDELLBASELL INDUSTRIES NV KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	87.760000	7,197.06	-7,197.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		N6596X109	721.000	NXP SEMICONDUCTORS NV KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	228.090000	164,458.66	-164,458.66	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		N6596X109	359.000	NXP SEMICONDUCTORS NV KENTUCKY RETL	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	218.710000	78,520.12	-78,520.12	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		V7780T103	709.000	ROYAL CARIBBEAN CRUISES LTD KENTUCK.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	75.370000	53,443.00	-53,443.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	B		V7780T103	699.000	ROYAL CARIBBEAN CRUISES LTD KENTUCK.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	72.410000	50,620.88	-50,620.88	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS					0.000							99,788,150.95	99,788,150.95	0.00
U.S. DOLLAR					0.000							99,788,150.95	99,788,150.95	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		99VVARL72	0.000	TRANSFER FROM KR2F9001002 KRS INTERN..		10/28/2021	10/28/2021		0.000000	420,000.00	420,000.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		99VVARL72	0.000	TRANSFER FROM KR2F9001002 KRS INTERN..		11/9/2021	11/9/2021		0.000000	1,100,000.00	1,100,000.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		99VVARL72	0.000	TRANSFER FROM KR2F9001002 KRS INTERN..		12/10/2021	12/10/2021		0.000000	105,330,000.00	105,330,000.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		99VVARL72	0.000	TRANSFER FROM KR2F9001002 KRS INTERN..		12/21/2021	12/21/2021		0.000000	400,000.00	400,000.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		10/4/2021	10/4/2021		0.000000	-966,695.89	-966,695.89	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		10/12/2021	10/12/2021		0.000000	-256,516.04	-256,516.04	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		10/15/2021	10/15/2021		0.000000	-5,951.91	-5,951.91	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		10/18/2021	10/18/2021		0.000000	-538,680.65	-538,680.65	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		10/25/2021	10/25/2021		0.000000	-95,054.20	-95,054.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		11/1/2021	11/1/2021		0.000000	-275,491.58	-275,491.58	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		11/8/2021	11/8/2021		0.000000	-770,748.34	-770,748.34	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		11/15/2021	11/15/2021		0.000000	-377,291.79	-377,291.79	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		11/15/2021	11/15/2021		0.000000	-7,489.16	-7,489.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		11/22/2021	11/22/2021		0.000000	-704,359.21	-704,359.21	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		11/29/2021	11/29/2021		0.000000	-177,641.66	-177,641.66	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		12/6/2021	12/6/2021		0.000000	-549,453.20	-549,453.20	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		12/13/2021	12/13/2021		0.000000	-1,542,504.40	-1,542,504.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		12/14/2021	12/14/2021		0.000000	-6,418.98	-6,418.98	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		12/20/2021	12/20/2021		0.000000	-1,029,953.43	-1,029,953.43	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		99VVARL72	0.000	TRANSFER TO KR2F9001002 KRS INTERNAL ..		12/27/2021	12/27/2021		0.000000	-177,458.66	-177,458.66	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		485170302	0.000	MAND CASH & STOCK MERGER KANSAS CT..		12/14/2021	12/14/2021		0.000000	-497,970.00	-497,970.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		485170302	0.000	CASH & STOCK MERGER KANSAS CITY SOU..		12/17/2021	12/17/2021		0.000000	497,970.00	497,970.00	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL REBATE SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	176.72	176.72	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL REBATE OCTOBER 2021		10/15/2021	10/15/2021		0.000000	296.36	296.36	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL REBATE NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	547.63	547.63	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		NA9123459	0.000	BNY SL BANK FEE SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	-1,381.74	-1,381.74	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		NA9123459	0.000	BNY SL BANK FEE OCTOBER 2021		10/15/2021	10/15/2021		0.000000	-1,049.44	-1,049.44	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CW		NA9123459	0.000	BNY SL BANK FEE NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	-1,320.90	-1,320.90	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CDC		NA9123459	0.000			9/15/2021	9/15/2021		0.000000	-7,834.71	-7,834.71	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL GROSS EARN SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	9,039.73	9,039.73	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CREDIT - SEC LENDING EARN NGS FOR SEP..		10/15/2021	10/15/2021		0.000000	5,951.91	5,951.91	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CDC		NA9123459	0.000			10/15/2021	10/15/2021		0.000000	-5,951.91	-5,951.91	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL GROSS EARN OCTOBER 2021		10/15/2021	10/15/2021		0.000000	6,704.99	6,704.99	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CREDIT - SEC LENDING EARN NGS FOR OC..		11/15/2021	11/15/2021		0.000000	7,489.16	7,489.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CDC		NA9123459	0.000			11/15/2021	11/15/2021		0.000000	-7,489.16	-7,489.16	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL GROSS EARNINGS NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	8,262.43	8,262.43	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CREDIT - SEC LENDING EARN NGS FOR NO..		12/14/2021	12/14/2021		0.000000	6,418.98	6,418.98	0.00

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
SALES					-7,763,162.170							-25,225,971.25	37,637,794.64	12,411,823.39
U.S. DOLLAR					-7,763,162.170							-25,225,971.25	37,637,794.64	12,411,823.39
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-936,997.030	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/4/2021	10/4/2021	10/4/2021	1.000000	-936,997.03	936,997.03	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-135,655.540	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/12/2021	10/12/2021	10/12/2021	1.000000	-135,655.54	135,655.54	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-511,708.350	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/19/2021	10/19/2021	10/19/2021	1.000000	-511,708.35	511,708.35	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-89,896.760	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/25/2021	10/25/2021	10/25/2021	1.000000	-89,896.76	89,896.76	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-733,486.090	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/8/2021	11/8/2021	11/8/2021	1.000000	-733,486.09	733,486.09	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-696,875.690	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/22/2021	11/22/2021	11/22/2021	1.000000	-696,875.69	696,875.69	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-156,427.430	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/29/2021	11/29/2021	11/29/2021	1.000000	-156,427.43	156,427.43	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-371,037.600	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/6/2021	12/6/2021	12/6/2021	1.000000	-371,037.60	371,037.60	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-2,693,086.060	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/10/2021	12/10/2021	12/10/2021	1.000000	-2,693,086.06	2,693,086.06	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-990,034.220	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/21/2021	12/21/2021	12/21/2021	1.000000	-990,034.22	990,034.22	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		996085619	-73,802.400	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/27/2021	12/27/2021	12/27/2021	1.000000	-73,802.40	73,802.40	0.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		001055102	-632.000	AFLAC INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	56.840000	-23,068.29	35,917.00	12,848.71
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		00130H105	-348.000	AES CORP/THE KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	24.090000	-5,939.91	8,380.14	2,440.23
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		00206R102	-21,959.000	AT&T INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	23.780000	-613,403.39	521,984.72	-91,418.67
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		002824100	-1,433.000	ABBOTT LABORATORIES KENTUCKY RETIRE..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	128.130000	-80,610.77	183,595.02	102,984.25
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		002824100	-1,738.000	ABBOTT LABORATORIES KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	137.110000	-103,542.41	238,280.32	134,737.91
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		00287Y109	-2,605.000	ABBVIE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	129.530000	-172,770.66	337,400.47	164,628.81
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		00507V109	-997.000	ACTIVISION BLIZZARD INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	61.360000	-51,924.32	61,166.63	9,242.31
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		00751Y106	-172.000	ADVANCE AUTO PARTS INC KENTUCKY RETIL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	232.820000	-27,478.70	40,043.28	12,564.58
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		007903107	-1,234.000	ADVANCED MICRO DEVICES INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	137.750000	-55,199.59	169,971.52	114,771.93
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		009158106	-91.000	AIR PRODUCTS AND CHEMICALS INC KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	298.330000	-14,909.29	27,147.07	12,237.78
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		00971T101	-146.000	AKAMAI TECHNOLOGIES INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	115.350000	-9,614.01	16,839.70	7,225.69
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		012653101	-4.000	ALBEMARLE CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	264.640000	-387.16	1,058.52	671.36
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		018802108	-208.000	ALLIANT ENERGY CORP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	59.770000	-9,431.64	12,430.22	2,998.58
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		020002101	-1,154.000	ALLSTATE CORP/THE KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	114.140000	-68,754.04	131,706.49	62,952.45
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		02209S103	-3,985.000	ALTRIA GROUP INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	48.250000	-153,592.50	192,239.39	38,646.89
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		023608102	-81.000	AMEREN CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	86.410000	-4,835.73	6,998.44	2,162.71
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		025537101	-503.000	AMERICAN ELECTRIC POWER CO INC KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	86.540000	-32,735.52	43,524.86	10,789.34
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		025816109	-642.000	AMERICAN EXPRESS CO KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	160.010000	-51,271.88	102,720.11	51,448.23
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		026874784	-1,593.000	AMERICAN INTERNATIONAL GROUP I KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	54.110000	-132,795.77	86,182.45	-46,613.32
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		03027X100	-319.000	AMERICAN TOWER CORP KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	278.860000	-50,428.40	88,953.01	38,524.61
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		030420103	-111.000	AMERICAN WATER WORKS CO INC KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	183.110000	-11,230.44	20,324.10	9,093.66
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		03076C106	-229.000	AMERIPRISE FINANCIAL INC KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	294.630000	-23,664.95	67,467.86	43,802.91
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		031100100	-123.000	AMETEK INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	139.830000	-8,881.98	17,197.89	8,315.91
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		031162100	-1,318.000	AMGEN INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	222.500000	-184,769.61	293,241.64	108,472.03
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		032095101	-128.000	AMPHENOL CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	82.480000	-4,388.83	10,556.23	6,167.40
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		03662Q105	-2.000	ANSYS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	396.860000	-395.88	793.69	397.81
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		036752103	-386.000	ANTHEM INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	445.100000	-70,956.52	171,804.25	100,847.73
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		03743Q108	-537.000	APA CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	24.380000	-14,750.29	13,087.16	-1,663.13
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		039483102	-348.000	ARCHER-DANIELS-MIDLAND CO KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	65.270000	-13,281.99	22,710.71	9,428.72

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		04621X108	-84.000	ASSURANT INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	150.580000	-7,627.40	12,647.89	5,020.49
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		049560105	-82.000	ATMOS ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	98.830000	-8,280.43	8,103.27	-177.16
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		052769106	-199.000	AUTODESK INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	277.650000	-25,617.82	55,250.27	29,632.45
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		053015103	-90.000	AUTOMATIC DATA PROCESSING INC KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	229.410000	-9,061.82	20,645.98	11,584.16
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		053332102	-30.000	AUTOZONE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	1,996.370000	-23,955.76	59,890.52	35,934.76
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		053611109	-17.000	AVERY DENNISON CORP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	206.890000	-1,427.42	3,516.96	2,089.54
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		060505104	-16,623.000	BANK OF AMERICA CORP KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	43.880000	-377,018.77	729,263.90	352,245.13
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		064058100	-2,948.000	BANK OF NEW YORK MELLON CORP/T KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	57.500000	-106,831.02	169,482.60	62,651.58
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		071813109	-168.000	BAXTER INTERNATIONAL INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	83.630000	-9,355.32	14,048.25	4,692.93
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		075887109	-465.000	BECTON DICKINSON AND CO KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	256.900000	-86,577.03	119,453.70	32,876.67
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		084423102	-26.000	W R BERKLEY CORP KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	80.400000	-1,752.82	2,090.15	337.33
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		084670702	-396.000	BERKSHIRE HATHAWAY INC KENTUCKY RET..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	288.076287	-61,919.29	114,073.66	52,154.37
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		084670702	-2,193.000	BERKSHIRE HATHAWAY INC KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	293.660000	-355,135.11	643,973.35	288,838.24
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		090572207	-3.000	BIO-RAD LABORATORIES INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	770.220000	-1,448.08	2,310.62	862.54
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		09062X103	-225.000	BIOGEN INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	237.430000	-42,578.82	53,419.44	10,840.62
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		09247X101	-113.000	BLACKROCK INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	913.570000	-50,877.97	103,231.86	52,353.89
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		09857L108	-22.000	BOOKING HOLDINGS INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	2,210.460000	-25,266.59	48,629.67	23,363.08
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		110122108	-4,663.000	BRISTOL-MYERS SQUIBB CO KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	61.560000	-234,352.32	287,010.84	52,658.52
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		11133T103	-8.000	BROADRIDGE FINANCIAL SOLUTIONS KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	175.790000	-943.34	1,406.24	462.90
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		115637209	-20.000	BROWN-FORMAN CORP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	71.900000	-948.58	1,437.81	489.23
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		12503M108	-115.000	CBOE GLOBAL MARKETS INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	128.250000	-11,287.36	14,747.63	3,460.27
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		12504L109	-462.000	CBRE GROUP INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	101.750000	-20,030.59	47,004.10	26,973.51
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		125269100	-335.000	CF INDUSTRIES HOLDINGS INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	64.810000	-12,567.64	21,708.21	9,140.57
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		12541W209	-86.000	CH ROBINSON WORLDWIDE INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	101.370000	-5,893.41	8,717.00	2,823.59
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		125523100	-522.000	CIGNA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	219.620000	-74,509.97	114,636.35	40,126.38
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		125896100	-353.000	CMS ENERGY CORP KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	64.180000	-16,071.96	22,652.24	6,580.28
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		126408103	-3,323.000	CSX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	35.720000	-50,421.96	118,667.04	68,245.08
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		126650100	-1,140.000	CVS HEALTH CORP KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	100.360000	-70,610.09	114,399.55	43,789.46
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		127387108	-150.000	CADENCE DESIGN SYSTEMS INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	179.150000	-10,068.88	26,871.01	16,802.13
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		134429109	-230.000	CAMPBELL SOUP CO KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	43.120000	-10,190.40	9,915.47	-274.93
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		13645T100	-15,957.000	CANADIAN PACIFIC RAILWAY LTD KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	72.350000	-732,706.60	1,154,339.45	421,632.85
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		14040H105	-1,011.000	CAPITAL ONE FINANCIAL CORP KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	144.080000	-73,063.55	145,655.03	72,591.48
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		14149Y108	-519.000	CARDINAL HEALTH INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	49.650000	-24,969.65	25,763.54	793.89
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		148806102	-226.000	CATALENT INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	125.370000	-20,376.22	28,331.44	7,955.22
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		149123101	-806.000	CATERPILLAR INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	201.370000	-78,831.38	162,296.14	83,464.76
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		150870103	-215.000	CELANESE CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	159.230000	-22,088.69	34,232.33	12,143.64
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		15135B101	-122.000	CENTENE CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	83.020000	-7,672.60	10,127.28	2,454.68
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		15189T107	-770.000	CENTERPOINT ENERGY INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	27.630000	-16,046.49	21,268.83	5,222.34
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		156782104	-415.000	CERNER CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	89.770000	-21,776.91	37,250.62	15,473.71
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		159864107	-29.000	CHARLES RIVER LABORATORIES INT KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	362.950000	-10,308.57	10,525.23	216.66
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		16119P108	-235.000	CHARTER COMMUNICATIONS INC	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	728.230000	-86,937.13	171,130.82	84,193.69

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		16119P108	-233.000	CHARTER COMMUNICATIONS INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	650.000000	-88,959.06	151,447.12	62,488.06
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		171340102	-475.000	CHURCH & DWIGHT CO INC KENTUCKY RETI..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	98.090000	-28,418.90	46,588.23	18,169.33
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		172062101	-22.000	CINCINNATI FINANCIAL CORP KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	113.000000	-1,448.84	2,485.78	1,036.94
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		17275R102	-3,185.000	CISCO SYSTEMS INC/DELAWARE KENTUCKY..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	55.810000	-87,857.49	177,722.09	89,864.60
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		17275R102	-8,194.000	CISCO SYSTEMS INC/DELAWARE KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	60.460000	-236,560.41	495,332.96	258,772.55
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		172967424	-2,264.000	CITIGROUP INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	59.540000	-137,461.70	134,777.49	-2,684.21
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		177376100	-39.000	CITRIX SYSTEMS INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	83.520000	-3,043.54	3,256.91	213.37
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		189054109	-157.000	CLOROX CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	174.160000	-20,077.13	27,341.57	7,264.44
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		191216100	-995.000	COCA-COLA CO/THE KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	57.730000	-37,136.36	57,432.09	20,295.73
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		192446102	-776.000	COGNIZANT TECHNOLOGY SOLUTIONS KEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	84.820000	-38,238.45	65,813.00	27,574.55
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		194162103	-662.000	COLGATE-PALMOLIVE CO KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	82.480000	-33,472.91	54,595.52	21,122.61
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		200340107	-403.000	COMERICA INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	83.740000	-17,450.79	33,743.41	16,292.62
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		205887102	-1,382.000	CONAGRA BRANDS INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	34.580000	-37,550.51	47,776.87	10,226.36
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		20825C104	-1,593.000	CONOCOPHILLIPS KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	68.610000	-75,756.40	109,280.83	33,524.43
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		209115104	-157.000	CONSOLIDATED EDISON INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	83.820000	-10,392.59	13,158.26	2,765.67
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		21036P108	-345.000	CONSTELLATION BRANDS INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	242.250000	-45,038.70	83,572.71	38,534.01
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		22052L104	-526.000	CORTEVA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	46.080000	-12,823.38	24,233.22	11,409.84
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		22160K105	-110.000	COSTCO WHOLESALE CORP KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	547.610000	-22,418.99	60,235.80	37,816.81
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		22822V101	-480.000	CROWN CASTLE INTERNATIONAL COR KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	201.340000	-55,390.55	96,638.38	41,247.83
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		231021106	-18.000	CUMMINS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	211.030000	-2,109.37	3,798.36	1,688.99
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		233331107	-170.000	DTE ENERGY CO KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	116.600000	-12,956.82	19,820.36	6,863.54
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		23355L106	-140.000	DXC TECHNOLOGY CO KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	30.630000	-4,807.10	4,286.91	-520.19
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		235851102	-908.000	DANAHER CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	313.410000	-110,405.24	284,566.65	174,161.41
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		23918K108	-86.000	DAVITA INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	104.870000	-5,608.89	9,018.00	3,409.11
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		244199105	-413.000	DEERE & CO KENTUCKY RETIREMENT SYST..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	341.150000	-46,251.03	140,890.10	94,639.07
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		24906P109	-120.000	DENTSPLY SIRONA INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	53.410000	-5,907.86	6,408.08	500.22
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		25278X109	-14.000	DIAMONDBACK ENERGY INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	102.430000	-1,061.72	1,433.88	372.16
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		253868103	-240.000	DIGITAL REALTY TRUST INC KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	171.540000	-29,578.69	41,167.23	11,588.54
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		254687106	-789.000	WALT DISNEY CO/THE KENTUCKY RETIREM..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	172.040000	-69,735.97	135,730.97	65,995.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		254709108	-244.000	DISCOVER FINANCIAL SERVICES KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	114.110000	-11,940.58	27,840.49	15,899.91
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		25470F104	-292.000	DISCOVERY INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	23.280000	-7,304.11	6,795.09	-509.02
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		25470F302	-571.000	DISCOVERY INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	22.420000	-13,917.84	12,796.61	-1,121.23
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		256677105	-50.000	DOLLAR GENERAL CORP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	222.500000	-5,747.91	11,124.49	5,376.58
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		256746108	-180.000	DOLLAR TREE INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	136.320000	-13,462.51	24,535.85	11,073.34
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		25746U109	-1,642.000	DOMINION ENERGY INC KENTUCKY RETIRE..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	76.590000	-103,074.53	125,743.71	22,669.18
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		25746U109	-679.000	DOMINION ENERGY INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	76.630000	-42,989.78	52,025.39	9,035.61
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		25754A201	-45.000	DOMINO'S PIZZA INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	528.380000	-17,429.10	23,776.56	6,347.46
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		260003108	-121.000	DOVER CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	171.850000	-8,284.57	20,792.77	12,508.20
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		260003108	-131.000	DOVER CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	170.290000	-8,969.24	22,306.69	13,337.45
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		260557103	-534.000	DOW INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	54.100000	-27,236.52	28,884.44	1,647.92
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		26441C204	-350.000	DUKE ENERGY CORP KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	103.040000	-26,199.42	36,060.66	9,861.24

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		26614N102	-426.000	DUPONT DE NEMOURS INC KENTUCKY RETI.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	76.510000	-22,870.14	32,589.26	9,719.12
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		277432100	-5.000	EASTMAN CHEMICAL CO KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	117.000000	-330.35	584.95	254.60
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		277432100	-293.000	EASTMAN CHEMICAL CO KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	118.680000	-19,358.35	34,770.42	15,412.07
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		278642103	-4.000	EBAY INC KENTUCKY RETIREMENT	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	64.030000	-126.84	256.07	129.23
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		281020107	-314.000	EDISON INTERNATIONAL KENTUCKY RETIRE.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	66.700000	-15,316.44	20,940.86	5,624.42
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		28176E108	-424.000	EDWARDS LIFESCIENCES CORP KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	122.120000	-19,245.53	51,774.79	32,529.26
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		285512109	-1,173.000	ELECTRONIC ARTS INC KENTUCKY RETIREM.	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	142.400000	-92,085.54	167,022.61	74,937.07
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		285512109	-281.000	ELECTRONIC ARTS INC KENTUCKY RETIREM.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	127.520000	-22,647.27	35,830.40	13,183.13
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		291011104	-638.000	EMERSON ELECTRIC CO KENTUCKY RETIRE.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	90.690000	-29,623.90	57,854.18	28,230.28
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		29364G103	-256.000	ENTERGY CORP KENTUCKY RETIREMENT S.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	109.520000	-21,413.17	28,034.67	6,621.50
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		29444U700	-44.000	EQUINIX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	822.260000	-20,487.47	36,178.85	15,691.38
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		29476L107	-20.000	EQUITY RESIDENTIAL KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	87.650000	-1,196.04	1,752.81	556.77
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		30034W106	-60.000	EVERGY INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	66.890000	-3,357.63	4,012.83	655.20
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		30040W108	-169.000	EVERSOURCE ENERGY KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	89.400000	-10,596.85	15,107.00	4,510.15
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		302130109	-117.000	EXPEDITORS INTERNATIONAL OF WA KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	129.930000	-6,843.15	15,200.68	8,357.53
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		30225T102	-93.000	EXTRA SPACE STORAGE INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	215.150000	-9,403.56	20,008.00	10,604.44
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		302491303	-70.000	FMC CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	103.980000	-4,553.57	7,277.93	2,724.36
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		30303M102	-163.000	META PLATFORMS INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	333.790000	-25,507.81	54,406.02	28,898.21
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		315616102	-37.000	F5 INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	233.000000	-4,660.36	8,620.62	3,960.26
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		31620M106	-736.000	FIDELITY NATIONAL INFORMATION KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	107.980000	-82,226.14	79,466.25	-2,759.89
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		316773100	-412.000	FIFTH THIRD BANCORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	42.260000	-9,133.23	17,407.32	8,274.09
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		339041105	-42.000	FLEETCOR TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	214.260000	-9,750.32	8,998.49	-751.83
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		345370860	-1,131.000	FORD MOTOR CO KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	19.770000	-10,316.34	22,349.57	12,033.23
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		34959E109	-94.000	FORTINET INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	333.830000	-10,150.86	31,379.00	21,228.14
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		34959J108	-164.000	FORTIVE CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	72.890000	-7,549.83	11,952.41	4,402.58
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		34964C106	-140.000	FORTUNE BRANDS HOME & SECURITY KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	100.740000	-9,096.89	14,102.26	5,005.37
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		35137L105	-543.000	FOX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	36.960000	-17,713.77	20,064.28	2,350.51
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		35137L204	-213.000	FOX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	34.220000	-6,797.80	7,286.90	489.10
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		354613101	-86.000	FRANKLIN RESOURCES INC KENTUCKY RETI..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	33.220000	-2,446.72	2,856.13	409.41
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		35671D857	-3,220.000	FREERPORT-MCMORAN INC KENTUCKY RETI..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	38.850000	-59,877.20	125,064.16	65,188.96
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		366651107	-232.000	GARTNER INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	320.070000	-31,669.19	74,253.77	42,584.58
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		368736104	-61.000	GENERAC HOLDINGS INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	357.430000	-19,435.48	21,802.56	2,367.08
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		369550108	-66.000	GENERAL DYNAMICS CORP KENTUCKY RETI..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	202.200000	-7,653.08	13,344.54	5,691.46
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		370334104	-1,269.000	GENERAL MILLS INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	67.650000	-60,504.90	85,835.99	25,331.09
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		372460105	-227.000	GENUINE PARTS CO KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	133.250000	-16,826.31	30,245.55	13,419.24
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		375558103	-1,126.000	GILEAD SCIENCES INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	72.210000	-61,830.51	81,297.91	19,467.40
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		38141G104	-400.000	GOLDMAN SACHS GROUP INC/THE KENTUC..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	417.610000	-62,738.76	167,039.14	104,300.38
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		38141G104	-103.000	GOLDMAN SACHS GROUP INC/THE KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	381.800000	-17,236.47	39,324.26	22,087.79
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		384802104	-5.000	WW GRAINGER INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	492.890000	-1,196.85	2,464.38	1,267.53
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		40412C101	-798.000	HCA HEALTHCARE INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	253.790000	-82,653.08	202,516.20	119,863.12
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		40343L105	-4,401.000	HP INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	36.570000	-61,545.52	160,904.13	99,358.61

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		410345102	-21,236.000	HANESBRANDS INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	16.310000	-491,501.53	346,166.27	-145,335.26
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		416515104	-531.000	HARTFORD FINANCIAL SERVICES GR KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	67.700000	-23,315.02	35,943.73	12,628.71
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		42250P103	-378.000	HEALTHPEAK PROPERTIES INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	34.920000	-11,647.37	13,196.29	1,548.92
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		426281101	-46.000	JACK HENRY & ASSOCIATES INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	164.240000	-6,707.61	7,554.59	846.98
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		427866108	-122.000	HERSHEY CO/THE KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	187.620000	-13,123.06	22,888.42	9,765.36
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		42824C109	-402.000	HEWLETT PACKARD ENTERPRISE CO KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	15.580000	-3,402.84	6,259.90	2,857.06
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		42824C109	-1,135.000	HEWLETT PACKARD ENTERPRISE CO KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	15.080000	-9,607.53	17,105.49	7,497.96
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		436440101	-466.000	HOLOGIC INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	77.710000	-20,862.54	36,208.48	15,345.94
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		438516106	-627.000	HONEYWELL INTERNATIONAL INC KENTUCK..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	218.320000	-67,788.19	136,879.67	69,091.48
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		438516106	-302.000	HONEYWELL INTERNATIONAL INC KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	205.170000	-33,923.49	61,958.30	28,034.81
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		440452100	-271.000	HORMEL FOODS CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	48.170000	-9,599.98	13,051.56	3,451.58
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		446150104	-1,952.000	HUNTINGTON BANCSHARES INC/OH KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	14.880000	-27,480.66	29,028.04	1,547.38
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		446413106	-14.000	HUNTINGTON INGALLS INDUSTRIES KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	184.110000	-3,156.40	2,577.39	-579.01
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		45167R104	-57.000	IDEX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	228.730000	-9,349.29	13,037.03	3,687.74
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		45168D104	-62.000	IDEX LABORATORIES INC KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	616.880000	-15,768.01	38,245.80	22,477.79
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		452308109	-154.000	ILLINOIS TOOL WORKS INC KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	238.180000	-17,397.10	36,678.14	19,281.04
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		45337C102	-432.000	INCYTE CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	72.890000	-47,038.94	31,484.42	-15,554.52
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		45687V106	-175.000	INGERSOLL RAND INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	58.220000	-8,769.94	10,186.86	1,416.92
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		458140100	-2,526.000	INTEL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	50.620000	-83,762.33	127,842.73	44,080.40
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		45866F104	-205.000	INTERCONTINENTAL EXCHANGE INC KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	133.380000	-13,707.50	27,340.91	13,633.41
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		459200101	-386.000	INTERNATIONAL BUSINESS MACHINE KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	127.400000	-39,863.83	49,172.67	9,308.84
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		460146103	-731.000	INTERNATIONAL PAPER CO KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	45.840000	-23,982.10	33,502.28	9,520.18
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		46120E602	-183.000	INTUITIVE SURGICAL INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	337.400000	-25,225.65	61,742.23	36,516.58
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		46266C105	-88.000	IQVIA HOLDINGS INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	267.430000	-11,713.53	23,532.92	11,819.39
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		46284V101	-79.000	IRON MOUNTAIN INC	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	47.910000	-2,487.42	3,784.24	1,296.82
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		46284V101	-664.000	IRON MOUNTAIN INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	51.250000	-20,906.92	34,023.84	13,116.92
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		46625H100	-1,692.000	JPMORGAN CHASE & CO KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	156.760000	-123,035.03	265,221.33	142,186.30
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		478160104	-970.000	JOHNSON & JOHNSON KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	168.230000	-99,405.83	163,173.53	63,767.70
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		487836108	-413.000	KELLOGG CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	64.450000	-23,893.55	26,613.99	2,720.44
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		493267108	-2,359.000	KEYCORP KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	22.510000	-32,547.46	53,079.58	20,532.12
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		494368103	-346.000	KIMBERLY-CLARK CORP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	139.370000	-33,101.82	48,218.66	15,116.84
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		500754106	-1,056.000	KRAFT HEINZ CO/THE KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	35.510000	-48,265.64	37,488.86	-10,776.78
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		501044101	-68.000	KROGER CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	42.810000	-1,660.47	2,910.52	1,250.05
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		501044101	-96.000	KROGER CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	44.790000	-2,344.19	4,298.95	1,954.76
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		50155Q100	-10,505.000	KYNDRYL HOLDINGS INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	18.260000	-237,122.15	191,736.28	-45,385.87
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		501889208	-73.000	LKQ CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	55.730000	-2,372.11	4,067.60	1,695.49
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		502431109	-600.000	L3HARRIS TECHNOLOGIES INC KENTUCKY R..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	233.390000	-117,005.42	140,027.28	23,021.86
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		502431109	-43.000	L3HARRIS TECHNOLOGIES INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	207.930000	-8,426.02	8,940.55	514.53
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		50540R409	-297.000	LABORATORY CORP OF AMERICA HOL KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	307.920000	-39,136.41	91,449.10	52,312.69
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		517834107	-1,461.000	LAS VEGAS SANDS CORP KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	38.710000	-81,820.92	56,543.33	-25,277.59
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		518439104	-569.000	ESTEE LAUDER COS INC/THE KENTUCKY RE..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	331.050000	-76,770.35	188,360.79	111,590.44

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		518439104	-106.000	ESTEE LAUDER COS INC/THE KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	345.960000	-15,324.26	36,670.62	21,346.36
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		524660107	-8,107.000	LEGGETT & PLATT INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	38.030000	-254,522.75	308,234.67	53,711.92
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		525327102	-121.000	LEIDOS HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	90.480000	-10,812.50	10,947.05	134.55
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		525327102	-64.000	LEIDOS HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	86.730000	-5,719.01	5,550.11	-168.90
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		532457108	-4,711.000	ELI LILLY & CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	267.420000	-554,136.08	1,259,766.79	705,630.71
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		534187109	-430.000	LINCOLN NATIONAL CORP KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	65.760000	-22,703.61	28,272.78	5,569.17
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		540424108	-309.000	LOEWS CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	56.780000	-12,798.67	17,542.15	4,743.48
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		548661107	-599.000	LOWE'S COS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	248.090000	-49,689.71	148,599.76	98,910.05
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		550241103	-6,292.000	LUMEN TECHNOLOGIES INC KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	12.590000	-116,048.81	79,159.24	-36,889.57
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		55261F104	-117.000	M&T BANK CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	147.150000	-13,471.06	17,215.41	3,744.35
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		552953101	-169.000	MGM RESORTS INTERNATIONAL KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	42.280000	-4,827.02	7,143.76	2,316.74
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		565849106	-697.000	MARATHON OIL CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	15.150000	-9,953.00	10,553.22	600.22
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		56585A102	-1,202.000	MARATHON PETROLEUM CORP KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	62.450000	-45,180.80	75,053.69	29,872.89
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		57060D108	-50.000	MARKETAXESS HOLDINGS INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	410.420000	-18,542.13	20,520.44	1,978.31
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		573284106	-4.000	MARTIN MARIETTA MATERIALS INC KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	429.350000	-758.71	1,717.36	958.65
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		573284106	-2.000	MARTIN MARIETTA MATERIALS INC KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	436.350000	-379.36	872.67	493.31
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		574599106	-175.000	MASCO CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	66.470000	-5,058.74	11,630.61	6,571.87
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		57636Q104	-329.000	MASTERCARD INC KENTUCKY RETIREMENT ..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	348.040000	-56,114.30	114,501.28	58,386.98
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		57636Q104	-1,575.000	MASTERCARD INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	349.310000	-280,484.36	550,146.26	269,661.90
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		579780206	-340.000	MCCORMICK & CO INC/MD KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	94.120000	-17,969.88	31,997.57	14,027.69
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		580135101	-52.000	MCDONALD'S CORP KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	261.700000	-6,619.99	13,607.86	6,987.87
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		58155Q103	-145.000	MCKESSON CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	233.090000	-18,295.34	33,796.56	15,501.22
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		58933Y105	-3,304.000	MERCK & CO INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	75.690000	-178,801.31	250,048.74	71,247.43
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		59156R108	-810.000	METLIFE INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	60.250000	-32,126.29	48,794.96	16,668.67
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		592688105	-15.000	METTLER-TOLEDO INTERNATIONAL I KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	1,579.340000	-9,723.21	23,689.83	13,966.62
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		59522J103	-162.000	MID-AMERICA APARTMENT COMMUNIT KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	220.140000	-17,862.68	35,661.03	17,798.35
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		60770K107	-472.000	MODERNA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	345.740000	-184,379.43	163,183.72	-21,195.71
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		60770K107	-68.000	MODERNA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	294.800000	-26,244.64	20,045.68	-6,198.96
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		609207105	-2,343.000	MONDELEZ INTERNATIONAL INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	64.960000	-93,702.21	152,179.41	58,477.20
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		61174X109	-81.000	MONSTER BEVERAGE CORP KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	91.620000	-4,226.52	7,420.45	3,193.93
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		615369105	-20.000	MOODY'S CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	393.640000	-3,211.55	7,872.57	4,661.02
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		617446448	-1,227.000	MORGAN STANLEY KENTUCKY RETIREMENT..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	103.470000	-48,198.27	126,944.77	78,746.50
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		617446448	-1,915.000	MORGAN STANLEY KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	97.130000	-80,404.27	185,985.76	105,581.49
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		61945C103	-192.000	MOSAIC CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	36.460000	-6,294.85	6,998.55	703.70
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		620076307	-14.000	MOTOROLA SOLUTIONS INC KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	259.120000	-1,517.10	3,627.53	2,110.43
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		62944T105	-1.000	NVR INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	5,636.780000	-3,620.13	5,636.74	2,016.61
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		631103108	-68.000	NASDAQ INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	201.070000	-5,816.35	13,672.08	7,855.73
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		64110D104	-95.000	NETAPP INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	88.060000	-4,579.89	8,364.79	3,784.90
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		651639106	-1,978.000	NEWMONT CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	59.240000	-82,582.52	117,158.32	34,575.80
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		65249B109	-51.000	NEWS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	21.280000	-682.10	1,084.81	402.71

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		65249B208	-100.000	NEWS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	21.500000	-1,432.96	2,149.08	716.12
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		65339F101	-1,632.000	NEXTERA ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	85.470000	-66,653.16	139,470.00	72,816.84
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		65339F101	-1,685.000	NEXTERA ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	90.940000	-72,457.38	153,217.94	80,760.56
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		65473P105	-376.000	NISOURCE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	26.880000	-7,655.72	10,103.44	2,447.72
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		655844108	-419.000	NORFOLK SOUTHERN CORP KENTUCKY RET.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	284.790000	-50,372.38	119,322.63	68,950.25
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		665859104	-83.000	NORTHERN TRUST CORP KENTUCKY RETIR.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	117.230000	-6,137.78	9,729.29	3,591.51
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		666807102	-62.000	NORTHROP GRUMMAN CORP KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	377.460000	-12,657.84	23,401.84	10,744.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		668771108	-318.000	NORTONLIFELOCK INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	24.410000	-6,557.47	7,759.80	1,202.33
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		668771108	-1,375.000	NORTONLIFELOCK INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	25.720000	-28,353.83	35,352.43	6,998.60
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		67103H107	-177.000	O'REILLY AUTOMOTIVE INC KENTUCKY RETL.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	676.070000	-45,461.45	119,662.18	74,200.73
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		681919106	-266.000	OMNICOM GROUP INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	73.030000	-14,466.70	19,423.49	4,956.79
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		68389X105	-4,329.000	ORACLE CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	96.620000	-162,702.62	418,226.88	255,524.26
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		68622V106	-607.000	ORGANON & CO KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	30.190000	-14,912.13	18,319.77	3,407.64
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		68629Y103	-3,204.000	ORION OFFICE REIT INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	19.020000	-70,968.60	60,914.13	-10,054.47
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		68902V107	-382.000	OTIS WORLDWIDE CORP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	84.160000	-18,480.79	32,145.51	13,664.72
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		693475105	-275.000	PNC FINANCIAL SERVICES GROUP I KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	197.240000	-33,144.50	54,238.24	21,093.74
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		693506107	-447.000	PPG INDUSTRIES INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	164.590000	-37,236.99	73,567.33	36,330.34
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		69351T106	-1,719.000	PPL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	29.560000	-49,881.33	50,797.91	916.58
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		695156109	-78.000	PACKAGING CORP OF AMERICA KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	132.230000	-8,672.97	10,313.26	1,640.29
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		695156109	-112.000	PACKAGING CORP OF AMERICA KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	130.030000	-12,453.49	14,562.27	2,108.78
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		704326107	-119.000	PAYCHEX INC KENTUCKY RETIREMENT SYS.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	123.890000	-7,011.02	14,741.76	7,730.74
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		70450Y103	-545.000	PAYPAL HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	243.000000	-52,940.46	132,428.87	79,488.41
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		70450Y103	-53.000	PAYPAL HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	186.200000	-5,380.15	9,868.06	4,487.91
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		712704105	-295.000	PEOPLE'S UNITED FINANCIAL INC KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	16.770000	-4,490.49	4,944.46	453.97
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		713448108	-346.000	PEPSICO INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	168.300000	-32,166.81	58,228.39	26,061.58
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		717081103	-28,423.000	PFIZER INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	59.480000	-802,084.75	1,690,335.60	888,250.85
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		718172109	-1,671.000	PHILIP MORRIS INTERNATIONAL IN KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	93.450000	-103,752.98	156,139.11	52,386.13
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		723484101	-36.000	PINNACLE WEST CAPITAL CORP KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	67.800000	-2,447.08	2,440.46	-6.62
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		73278L105	-14.000	POOL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	564.770000	-4,864.39	7,906.62	3,042.23
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		74144T108	-43.000	T ROWE PRICE GROUP INC KENTUCKY RETL.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	193.360000	-4,043.51	8,314.04	4,270.53
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		74251V102	-283.000	PRINCIPAL FINANCIAL GROUP INC KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	71.640000	-11,676.63	20,271.46	8,594.83
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		742718109	-1,654.000	PROCTER & GAMBLE CO/THE KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	157.460000	-137,389.33	260,422.62	123,033.29
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		743315103	-1,709.000	PROGRESSIVE CORP/THE KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	100.970000	-87,898.39	172,541.46	84,643.07
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		74340W103	-813.000	PROLOGIS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	161.180000	-55,690.50	131,031.35	75,340.85
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		744320102	-523.000	PRUDENTIAL FINANCIAL INC KENTUCKY RET.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	105.380000	-36,352.24	55,108.74	18,756.50
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		744573106	-205.000	PUBLIC SERVICE ENTERPRISE GROU KENTU.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	64.090000	-8,003.92	13,136.53	5,132.61
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		74460D109	-179.000	PUBLIC STORAGE KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	361.740000	-34,559.59	64,749.51	30,189.92
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		745867101	-273.000	PULTEGROUP INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	52.980000	-9,802.29	14,461.00	4,658.71
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		74834L100	-224.000	QUEST DIAGNOSTICS INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	171.200000	-19,402.73	38,346.58	18,943.85
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		754730109	-181.000	RAYMOND JAMES FINANCIAL INC KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	97.380000	-9,822.56	17,624.06	7,801.50
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		760759100	-261.000	REPUBLIC SERVICES INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	134.980000	-16,856.85	35,227.25	18,370.40

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		770323103	-46.000	ROBERT HALF INTERNATIONAL INC KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	106.510000	-2,062.89	4,899.02	2,836.13
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		773903109	-61.000	ROCKWELL AUTOMATION INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	341.760000	-8,816.36	20,846.70	12,030.34
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		775711104	-119.000	ROLLINS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	32.770000	-3,327.72	3,898.54	570.82
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		776696106	-208.000	ROPER TECHNOLOGIES INC KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	475.520000	-48,398.80	98,905.78	50,506.98
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		78409V104	-58.000	S&P GLOBAL INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	467.640000	-10,496.15	27,122.46	16,626.31
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		78410G104	-108.000	SBA COMMUNICATIONS CORP KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	375.880000	-23,355.85	40,593.86	17,238.01
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		808513105	-2,387.000	CHARLES SCHWAB CORP/THE KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	82.950000	-88,145.00	197,979.16	109,834.16
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		81211K100	-265.000	SEALED AIR CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	64.630000	-8,381.94	17,124.47	8,742.53
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		816851109	-182.000	SEMPRA ENERGY KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	126.870000	-18,558.68	23,088.58	4,529.90
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		824348106	-152.000	SHERWIN-WILLIAMS CO/THE KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	340.440000	-19,103.90	51,745.24	32,641.34
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		831865209	-74.000	A O SMITH CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	82.980000	-3,957.00	6,139.89	2,182.89
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		831865209	-97.000	A O SMITH CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	80.910000	-5,186.88	7,847.35	2,660.47
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		832696405	-114.000	J M SMUCKER CO/THE KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	136.410000	-11,140.86	15,549.63	4,408.77
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		833034101	-44.000	SNAP-ON INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	209.350000	-5,443.49	9,210.95	3,767.46
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		842587107	-833.000	SOUTHERN CO/THE KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	66.840000	-39,331.72	55,669.93	16,338.21
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		871332102	-2,090.000	SYLVAMO CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	31.600000	-43,022.92	66,026.94	23,004.02
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		871607107	-99.000	SYNOPSIS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	348.040000	-12,739.63	34,454.89	21,715.26
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		87165B103	-1,597.000	SYNCHRONY FINANCIAL KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	46.650000	-50,708.38	74,485.30	23,776.92
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		872540109	-58.000	TJX COS INC/THE KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	74.020000	-2,232.54	4,292.61	2,060.07
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		872590104	-597.000	T-MOBILE US INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	119.810000	-58,220.40	71,520.83	13,300.43
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		874054109	-215.000	TAKE-TWO INTERACTIVE SOFTWARE KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	175.740000	-26,410.11	37,781.96	11,371.85
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		880770102	-172.000	TERADYNE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	156.260000	-14,752.30	26,875.03	12,122.73
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		883203101	-366.000	TEXTRON INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	74.080000	-12,540.74	27,109.85	14,569.11
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		883556102	-794.000	THERMO FISHER SCIENTIFIC INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	651.070000	-198,939.34	516,939.79	318,000.45
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		88579Y101	-515.000	3M CO KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	174.750000	-60,750.34	89,991.15	29,240.81
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		89417E109	-558.000	TRAVELERS COS INC/THE KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	158.190000	-50,796.22	88,264.54	37,468.32
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		896239100	-52.000	TRIMBLE INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	85.430000	-3,757.43	4,441.86	684.43
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		904311107	-301.000	UNDER ARMOUR INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	24.250000	-6,762.19	7,296.80	534.61
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		904311206	-16.000	UNDER ARMOUR INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	20.660000	-335.45	330.42	-5.03
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		907818108	-929.000	UNION PACIFIC CORP KENTUCKY RETIREME..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	240.720000	-89,216.84	223,618.44	134,401.60
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		907818108	-775.000	UNION PACIFIC CORP KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	242.690000	-79,554.05	188,076.81	108,522.76
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		911312106	-425.000	UNITED PARCEL SERVICE INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	206.590000	-43,569.44	87,796.47	44,227.03
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		91324P102	-1,077.000	UNITEDHEALTH GROUP INC KENTUCKY RETI..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	487.120000	-194,272.87	524,615.87	330,343.00
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		913903100	-139.000	UNIVERSAL HEALTH SERVICES INC KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	127.800000	-16,290.08	17,762.85	1,472.77
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92276F100	-125.000	VENTAS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	49.500000	-6,365.54	6,186.33	-179.21
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92343E102	-31.000	VERISIGN INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	242.110000	-4,119.02	7,505.09	3,386.07
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92343V104	-7,658.000	VERIZON COMMUNICATIONS INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	53.170000	-356,605.30	407,104.86	50,499.56
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92345Y106	-106.000	VERISK ANALYTICS INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	222.140000	-12,680.19	23,545.76	10,865.57
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92532F100	-411.000	VERTEX PHARMACEUTICALS INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	214.540000	-63,507.16	88,171.79	24,664.63
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92556V106	-473.000	VIATRIS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	13.030000	-6,313.15	6,158.89	-154.26
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92826C839	-569.000	VISA INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	231.820000	-61,208.33	131,899.21	70,690.88

Transaction Detail

S&P 500 INDEX - KR2F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92826C839	-1,760.000	VISA INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	211.880000	-197,119.23	372,891.05	175,771.82
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		92939U106	-521.000	WEC ENERGY GROUP INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	96.290000	-33,363.13	50,162.14	16,799.01
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		929740108	-103.000	WESTINGHOUSE AIR BRAKE TECHNOL KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	88.960000	-7,248.78	9,161.90	1,913.12
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		931142103	-773.000	WALMART INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	149.976895	-69,625.33	115,923.81	46,298.48
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		94106L109	-420.000	WASTE MANAGEMENT INC KENTUCKY RETI..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	161.310000	-31,053.42	67,746.07	36,692.65
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		941848103	-32.000	WATERS CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	346.550000	-5,042.98	11,089.28	6,046.30
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		941848103	-70.000	WATERS CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	348.350000	-11,031.53	24,383.74	13,352.21
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		949746101	-11,742.000	WELLS FARGO & CO KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	47.950000	-417,729.36	562,920.34	145,190.98
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		955306105	-115.000	WEST PHARMACEUTICAL SERVICES I KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	449.810000	-26,148.21	51,726.84	25,578.63
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		959802109	-24,715.000	WESTERN UNION CO/THE KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	17.380000	-434,778.10	429,322.06	-5,456.04
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		96145D105	-464.000	WESTROCK CO KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	43.940000	-18,155.25	20,383.87	2,228.62
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		962166104	-459.000	WEYERHAEUSER CO KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	39.640000	-12,454.48	18,190.53	5,736.05
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		963320106	-181.000	WHIRLPOOL CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	230.360000	-21,070.68	41,693.31	20,622.63
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		969457100	-15.000	WILLIAMS COS INC/THE KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	25.790000	-358.84	386.70	27.86
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		983134107	-1,270.000	WYNN RESORTS LTD KENTUCKY RETIREME..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	97.107196	-128,524.65	123,312.81	-5,211.84
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		98389B100	-5.000	XCEL ENERGY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	67.110000	-220.87	335.50	114.63
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		98389B100	-413.000	XCEL ENERGY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	67.000000	-18,243.67	27,667.13	9,423.46
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		988498101	-195.000	YUMI BRANDS INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	131.930000	-12,726.07	25,724.45	12,998.38
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		989701107	-429.000	ZIONS BANCORP NA KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	61.200000	-13,540.36	26,250.80	12,710.44
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		98978V103	-665.000	ZOETIS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	210.520000	-56,463.50	139,988.43	83,524.93
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		98978V103	-360.000	ZOETIS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	234.310000	-32,840.38	84,347.92	51,507.54
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G0176J109	-30.000	ALLEGION PLC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	127.890000	-2,125.09	3,836.41	1,711.32
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G0250X107	-2,507.000	AMCOR PLC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	11.790000	-26,509.91	29,534.81	3,024.90
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G0403H108	-243.000	AON PLC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	292.380000	-31,294.19	71,045.78	39,751.59
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G1151C101	-2,766.000	ACCENTURE PLC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	396.240000	-386,976.77	1,095,969.36	708,992.59
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G29183103	-337.000	EATON CORP PLC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	165.070000	-25,295.76	55,625.27	30,329.51
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G3223R108	-15.000	EVEREST RE GROUP LTD KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	266.930000	-3,670.53	4,003.78	333.25
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G47567105	-120.000	IHS MARKIT LTD KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	131.220000	-8,102.29	15,745.23	7,642.94
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G51502105	-519.000	JOHNSON CONTROLS INTERNATIONAL KEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	77.050000	-20,574.50	39,984.07	19,409.57
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G5494J103	-440.000	LINDE PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	333.830000	-68,851.42	146,880.49	78,029.07
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G6518L108	-4.000	NIELSEN HOLDINGS PLC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	20.440000	-116.16	81.71	-34.45
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G7997R103	-417.000	SEAGATE TECHNOLOGY HOLDINGS PL KEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	104.510000	-18,006.58	43,576.69	25,570.11
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G7S00T104	-8.000	PENTAIR PLC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	70.120000	-288.64	560.88	272.24
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G8473T100	-32.000	STERIS PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	232.540000	-5,227.07	7,440.95	2,213.88
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G8994E103	-34.000	TRANE TECHNOLOGIES PLC KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	194.340000	-2,409.93	6,607.21	4,197.28
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		G96629103	-229.000	WILLIS TOWERS WATSON PLC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	232.880000	-35,743.28	53,327.18	17,583.90
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		H1467J104	-679.000	CHUBB LTD KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	189.770000	-79,482.23	128,847.06	49,364.83
KR2F19020002	KR2F19020002: S&P 500 INDEX	S		H84989104	-279.000	TE CONNECTIVITY LTD KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	156.410000	-18,628.44	43,635.65	25,007.21



Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
GRAND TOTAL					14,354,819.692							57,926,245.51	3,550,850.15	5,498,200.50
CLASS ACTIONS					0.000							6,655.05	6,655.05	6,655.05
U.S. DOLLAR					0.000							6,655.05	6,655.05	6,655.05
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	04-cv-9866 (LTS)(HBP)Pfizer, Inc. (2004) Distrib...		11/19/2021	11/19/2021		0.000000	50.69	50.69	50.69
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	HOUSEHOLD INTERNATIONAL INC.		12/1/2021	12/1/2021		0.000000	3,695.94	3,695.94	3,695.94
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	115-cv-00374-LYDell, Inc. (201 4) Distribution 1S..		12/6/2021	12/6/2021		0.000000	924.37	924.37	924.37
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	1-17-cv-00241-WMRTHE SOUTHERN COMPAN..		12/15/2021	12/15/2021		0.000000	1,029.20	1,029.20	1,029.20
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CLASS ACTION PROCEEDS		12/1/2021	11/17/2021		0.000000	954.85	954.85	954.85
CORPORATE ACTIONS					28,881.179							249,791.04	218,070.00	218,070.02
U.S. DOLLAR					28,881.179							249,791.04	218,070.00	218,070.02
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	1,305.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	126.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	36.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	30.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	45.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	87.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	60.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	177.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	132.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	96.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	138.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	3.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	330.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	99.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	276.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	372.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	189.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	18.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	72.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	264.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	231.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	39.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		040413106	90.000	ARISTA NETWORKS INC STOCK SPLIT 4..		11/18/2021	11/18/2021	11/17/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	1,874.600	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	82,418.79	0.00	82,418.79
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	31.724	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	1,394.78	0.00	1,394.78
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	472.976	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	20,794.89	0.00	20,794.89
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	95.172	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	4,184.34	0.00	4,184.34
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	11.536	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	507.19	0.00	507.19
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	236.488	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	10,397.45	0.00	10,397.45
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	80.752	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	3,550.35	0.00	3,550.35
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	164.388	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	7,227.49	0.00	7,227.49

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	17.304	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	760.79	0.00	760.79
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	323.008	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	14,201.39	0.00	14,201.39
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	242.256	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	10,651.04	0.00	10,651.04
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	175.924	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	7,734.69	0.00	7,734.69
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	51.912	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	2,282.37	0.00	2,282.37
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	579.684	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	25,486.43	0.00	25,486.43
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	173.040	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	7,607.89	0.00	7,607.89
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	487.396	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	21,428.89	0.00	21,428.89
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	654.668	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	28,783.18	0.00	28,783.18
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	54.796	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	2,409.16	0.00	2,409.16
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	83.636	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	3,677.15	0.00	3,677.15
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	438.368	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	19,273.32	0.00	19,273.32
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	576.800	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	25,359.63	0.00	25,359.63
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	20.188	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	887.59	0.00	887.59
KR3F19020002	KR3F19020002: S&P 500 INDEX	SD		13645T100	141.316	STOCK AND CASH MERGER FROM 48517030..		12/14/2021	12/14/2021	12/14/2021	0.000000	6,213.11	0.00	6,213.11
KR3F19020002	KR3F19020002: S&P 500 INDEX	MBV		459200101	0.000	INTERNATIONAL BUSINESS MACHINE NON T..		11/4/2021	11/4/2021	11/3/2021	0.000000	-123,337.14	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	MBV		460146103	0.000	INTERNATIONAL PAPER CO NON TAXABLE D..		10/1/2021	10/1/2021	10/1/2021	0.000000	-21,982.72	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	1,010.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	24.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	48.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	348.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	78.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	66.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	30.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	108.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	20.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	68.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	30.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	182.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	38.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	34.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	64.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	130.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	70.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	256.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	194.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	140.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	32.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	38.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	468.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	142.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	392.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	528.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	72.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	324.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	20.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	382.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	412.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	36.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	180.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		46120E602	174.000	INTUITIVE SURGICAL INC STOCK SPLIT ..		10/5/2021	10/5/2021	10/4/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		485170302	0.000	MAND CASH & STOCK MERGER KANSAS CIT..		12/14/2021	12/14/2021		0.000000	218,070.00	218,070.00	218,070.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-650.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-82,418.79	0.00	-82,418.79
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-11.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-1,394.78	0.00	-1,394.78
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-164.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-20,794.89	0.00	-20,794.89
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-33.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-4,184.34	0.00	-4,184.34
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-4.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-507.19	0.00	-507.19
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-82.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-10,397.45	0.00	-10,397.45
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-28.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-3,550.35	0.00	-3,550.35
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-57.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-7,227.49	0.00	-7,227.49
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-6.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-760.79	0.00	-760.79
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-112.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-14,201.39	0.00	-14,201.39
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-84.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-10,651.04	0.00	-10,651.04
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-61.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-7,734.69	0.00	-7,734.69
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-18.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-2,282.37	0.00	-2,282.37
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-201.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-25,486.43	0.00	-25,486.43
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-60.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-7,607.89	0.00	-7,607.89
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-169.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-21,428.88	0.00	-21,428.88
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-227.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-28,783.18	0.00	-28,783.18
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-19.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-2,409.16	0.00	-2,409.16
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-29.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-3,677.15	0.00	-3,677.15
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-152.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-19,273.32	0.00	-19,273.32
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-200.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-25,359.63	0.00	-25,359.63
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-7.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-887.59	0.00	-887.59
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		485170302	-49.000	STOCK AND CASH MERGER TO 13645T100 ..		12/14/2021	12/14/2021	12/14/2021	0.000000	-6,213.10	0.00	-6,213.10
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	1,168.200	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	30,684.57	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	17.800	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	467.54	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	190.400	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	5,001.15	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	53.200	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	1,397.38	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	51.600	KYNDRYL HOLDINGS INC NON TAXABLE DIS..		11/4/2021	11/4/2021	11/3/2021	0.000000	1,355.35	0.00	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	9.800	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	257.41	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	232.800	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	6,114.85	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	147.400	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	3,871.69	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	50.000	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	1,313.33	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	100.000	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	2,626.65	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	9.600	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	252.16	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	198.000	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	5,200.77	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	148.600	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	3,903.21	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	107.400	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	2,821.03	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	28.000	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	735.46	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	15.400	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	404.50	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	360.000	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	9,455.95	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	107.600	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	2,826.28	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	301.800	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	7,927.24	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	404.400	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	10,622.19	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	47.000	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	1,234.53	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	229.400	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	6,025.54	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	13.400	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	351.97	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	289.600	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	7,606.79	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	369.800	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	9,713.37	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		50155Q100	44.400	KYNDRYL HOLDINGS INC NON TAXABLE DIS.		11/4/2021	11/4/2021	11/3/2021	0.000000	1,166.23	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	620.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	20.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	60.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	240.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	325.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	46.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	67.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	364.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	146.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	19.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	44.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	24.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	190.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	38.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	33.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	67.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	133.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	51.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	265.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	200.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	144.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	45.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	44.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	486.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	145.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	407.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	546.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	145.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	369.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	175.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	403.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	866.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SS		595017104	174.000	MICROCHIP TECHNOLOGY INC STOCK SPLIT..		10/13/2021	10/13/2021	10/12/2021	0.000000	0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	266.000	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	6,256.95	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	3.727	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	87.67	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	56.455	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	1,327.95	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	3.818	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	89.81	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	11.636	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	273.71	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	5.455	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	128.30	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	4.273	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	100.50	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	1.545	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	36.35	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	6.909	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	162.52	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	30.000	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	705.67	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	10.273	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	241.64	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	20.455	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	481.14	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	40.273	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	947.31	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	30.364	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	714.22	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	21.818	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	513.22	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	1.818	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	42.77	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	72.364	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	1,702.16	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	21.727	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	511.08	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	60.727	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	1,428.45	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	81.364	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	1,913.87	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	26.000	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	611.58	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	29.455	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	692.84	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	0.182	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	4.28	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	56.455	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	1,327.95	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	61.091	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	1,437.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	2.727	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	64.15	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	SNT		871332102	7.636	SYLVAMO CORP NON TAXABLE DISTRIBU		10/1/2021	10/1/2021	10/1/2021	0.000000	179.63	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	ST		68629Y103	1,432.100	ORION OFFICE REIT INC TAXABLE DISTRIBU..		11/15/2021	11/15/2021	11/15/2021	0.000000	31,721.02	0.00	0.00
DIVIDEND ACCRUALS					6,867,041.863							0.00	3,544,355.11	0.00
CANADIAN DOLLAR					0.932							0.00	0.14	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		13645T100	0.932	CANADIAN PACIFIC RAILWAY LTD CASH DIVI..		12/30/2021	12/30/2021	1/31/2022	0.000000	0.00	0.14	0.00
U.S. DOLLAR					6,867,040.931							0.00	3,544,354.97	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		001055102	16,124.000	AFLAC INC CASH DIVIDEND 033%		11/16/2021	11/16/2021	12/1/2021	0.000000	0.00	5,320.92	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		00130H105	17,015.000	AES CORP/THE CASH DIVIDEND 015%		11/1/2021	11/1/2021	11/15/2021	0.000000	0.00	2,560.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		00206R102	183,388.000	AT&T INC CASH DIVIDEND 052%		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	95,361.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		002824100	46,731.000	ABBOTT LABORATORIES CASH DIVIDEND ..		10/14/2021	10/14/2021	11/15/2021	0.000000	0.00	21,028.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		00287Y109	45,493.000	ABBVIE INC CASH DIVIDEND 130%		10/14/2021	10/14/2021	11/15/2021	0.000000	0.00	59,140.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		00751Y106	1,743.000	ADVANCE AUTO PARTS INC CASH DIVIDEND ..		12/16/2021	12/16/2021	1/3/2022	0.000000	0.00	1,743.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		00846U101	8,095.000	AGILENT TECHNOLOGIES INC CASH DIVIDEN..		10/4/2021	10/4/2021	10/27/2021	0.000000	0.00	1,570.43	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		009158106	5,856.000	AIR PRODUCTS AND CHEMICALS INC CASH ..		12/31/2021	12/31/2021	2/14/2022	0.000000	0.00	8,784.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		012653101	3,115.000	ALBEMARLE CORP CASH DIVIDEND 038%		12/16/2021	12/16/2021	1/3/2022	0.000000	0.00	1,214.85	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		015271109	3,712.000	ALEXANDRIA REAL ESTATE EQUITIE CASH D..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	4,268.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		018802108	6,652.000	ALLIANT ENERGY CORP CASH DIVIDEND ..		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	2,677.43	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		020002101	7,716.000	ALLSTATE CORP/THE CASH DIVIDEND 08..		11/29/2021	11/29/2021	1/3/2022	0.000000	0.00	6,249.96	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		02209S103	47,369.000	ALTRIA GROUP INC CASH DIVIDEND 090%		12/22/2021	12/22/2021	1/10/2022	0.000000	0.00	42,632.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		023608102	6,861.000	AMEREN CORP CASH DIVIDEND 055%		12/7/2021	12/7/2021	12/31/2021	0.000000	0.00	3,773.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		025537101	13,480.000	AMERICAN ELECTRIC POWER CO INC CASH ..		11/9/2021	11/9/2021	12/10/2021	0.000000	0.00	10,514.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		025816109	16,380.000	AMERICAN EXPRESS CO CASH DIVIDEND ..		10/7/2021	10/7/2021	11/10/2021	0.000000	0.00	7,043.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		026874784	22,777.000	AMERICAN INTERNATIONAL GROUP I CASH ..		12/15/2021	12/15/2021	12/30/2021	0.000000	0.00	7,288.64	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		03027X100	11,982.000	AMERICAN TOWER CORP CASH DIVIDEND ..		12/23/2021	12/23/2021	1/14/2022	0.000000	0.00	16,654.98	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		030420103	4,814.000	AMERICAN WATER WORKS CO INC CASH DI..		11/9/2021	11/9/2021	12/1/2021	0.000000	0.00	2,900.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		03073E105	3,857.000	AMERISOURCEBERGEN CORP CASH DIVIDE..		11/12/2021	11/12/2021	11/29/2021	0.000000	0.00	1,774.22	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		03076C106	2,917.000	AMERIPRISE FINANCIAL INC CASH DIVIDEND..		11/5/2021	11/5/2021	11/19/2021	0.000000	0.00	3,296.21	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		031100100	5,941.000	AMETEK INC CASH DIVIDEND 020%		12/7/2021	12/7/2021	12/24/2021	0.000000	0.00	1,188.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		031162100	14,564.000	AMGEN INC CASH DIVIDEND 176%		11/15/2021	11/15/2021	12/8/2021	0.000000	0.00	25,632.64	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		032095101	15,932.000	AMPHENOL CORP CASH DIVIDEND 020%		12/20/2021	12/20/2021	1/12/2022	0.000000	0.00	3,186.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		032095101	-57.000	AMPHENOL CORP LATE POSTING DIVIDEND ..		12/20/2021	12/20/2021	1/12/2022	0.000000	0.00	-11.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		032654105	13,764.550	ANALOG DEVICES INC CASH DIVIDEND 0..		12/2/2021	12/2/2021	12/14/2021	0.000000	0.00	9,497.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		032654105	0.000	ANALOG DEVICES INC DIVIDEND WRITE-OFF		12/15/2021	12/15/2021	12/14/2021	0.000000	0.00	-0.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		036752103	6,336.000	ANTHEM INC CASH DIVIDEND 113%		12/2/2021	12/2/2021	12/21/2021	0.000000	0.00	7,159.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		03743Q108	8,993.000	APA CORP CASH DIVIDEND 006%		10/21/2021	10/21/2021	11/22/2021	0.000000	0.00	562.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		037833100	408,108.000	APPLE INC CASH DIVIDEND 022%		11/5/2021	11/5/2021	11/11/2021	0.000000	0.00	89,783.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		038222105	23,753.000	APPLIED MATERIALS INC CASH DIVIDEND ..		11/24/2021	11/24/2021	12/16/2021	0.000000	0.00	5,700.72	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		039483102	13,869.000	ARCHER-DANIELS-MIDLAND CO CASH DIVID..		11/16/2021	11/16/2021	12/8/2021	0.000000	0.00	5,131.53	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		04621X108	1,581.000	ASSURANT INC CASH DIVIDEND 068%		11/26/2021	11/26/2021	12/20/2021	0.000000	0.00	1,075.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		046353108	0.000	ASTRAZENECA PLC ADR		10/1/2021	8/12/2021	9/13/2021	0.000000	0.00	-0.05	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		049560105	3,539.000	ATMOS ENERGY CORP CASH DIVIDEND 0..		11/26/2021	11/26/2021	12/13/2021	0.000000	0.00	2,406.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		053015103	11,170.000	AUTOMATIC DATA PROCESSING INC CASH D..		12/9/2021	12/9/2021	1/1/2022	0.000000	0.00	11,616.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		053015103	98.000	AUTOMATIC DATA PROCESSING INC LATE P..		12/9/2021	12/9/2021	1/1/2022	0.000000	0.00	101.92	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		053484101	3,639.000	AVALONBAY COMMUNITIES INC CASH DIVID..		10/1/2021	10/1/2021	10/15/2021	0.000000	0.00	5,786.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		053484101	3,733.000	AVALONBAY COMMUNITIES INC CASH DIVID..		12/30/2021	12/30/2021	1/18/2022	0.000000	0.00	5,935.47	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		053611109	2,190.000	AVERY DENNISON CORP CASH DIVIDEND ..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	1,489.20	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		05722G100	21,139.000	BAKER HUGHES CO CASH DIVIDEND 018%		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	3,805.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		058498106	8,709.000	BALL CORP CASH DIVIDEND 020%		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	1,741.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		060505104	192,277.000	BANK OF AMERICA CORP CASH DIVIDEND ..		12/2/2021	12/2/2021	12/31/2021	0.000000	0.00	40,378.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		064058100	20,930.000	BANK OF NEW YORK MELLON CORP/T CASH ..		10/29/2021	10/29/2021	11/12/2021	0.000000	0.00	7,116.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		070830104	6,607.000	BATH & BODY WORKS INC CASH DIVIDEND ..		11/18/2021	11/18/2021	12/3/2021	0.000000	0.00	991.05	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		071813109	12,678.000	BAXTER INTERNATIONAL INC CASH DIVIDEND..		12/2/2021	12/2/2021	1/3/2022	0.000000	0.00	3,549.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		075887109	7,367.000	BECTON DICKINSON AND CO CASH DIVIDEND..		12/9/2021	12/9/2021	12/31/2021	0.000000	0.00	6,409.29	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		075887109	282.000	BECTON DICKINSON AND CO LATE POSTING..		12/9/2021	12/9/2021	12/31/2021	0.000000	0.00	245.34	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		084423102	3,636.000	W R BERKLEY CORP CASH DIVIDEND 0..		12/6/2021	12/6/2021	12/22/2021	0.000000	0.00	472.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		084423102	0.000	W R BERKLEY CORP CASH DIVIDEND 1..		12/6/2021	12/6/2021	12/22/2021	0.000000	0.00	3,636.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		086516101	6,004.000	BEST BUY CO INC CASH DIVIDEND 070%		12/13/2021	12/13/2021	1/4/2022	0.000000	0.00	4,202.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		09073M104	990.000	BIO-TECHNE CORP CASH DIVIDEND 032%		11/10/2021	11/10/2021	11/26/2021	0.000000	0.00	316.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		09247X101	3,718.000	BLACKROCK INC CASH DIVIDEND 413%		12/6/2021	12/6/2021	12/23/2021	0.000000	0.00	15,355.34	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		099724106	6,201.000	BORGWARNER INC CASH DIVIDEND 017%		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	1,054.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		101121101	3,832.000	BOSTON PROPERTIES INC CASH DIVIDEND ..		12/30/2021	12/30/2021	1/28/2022	0.000000	0.00	3,755.36	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		11133T103	3,094.000	BROADRIDGE FINANCIAL SOLUTIONS CASH ..		12/14/2021	12/14/2021	1/5/2022	0.000000	0.00	1,980.16	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		11135F101	10,967.000	BROADCOM INC CASH DIVIDEND 410%		12/21/2021	12/21/2021	12/31/2021	0.000000	0.00	44,964.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		115236101	6,129.000	BROWN & BROWN INC CASH DIVIDEND 0..		11/2/2021	11/2/2021	11/17/2021	0.000000	0.00	628.22	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		115637209	4,816.000	BROWN-FORMAN CORP CASH DIVIDEND ..		12/2/2021	12/2/2021	12/28/2021	0.000000	0.00	907.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		115637209	4,816.000	BROWN-FORMAN CORP CASH DIVIDEND ..		12/8/2021	12/8/2021	12/29/2021	0.000000	0.00	4,816.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		12503M108	2,836.000	CBOE GLOBAL MARKETS INC CASH DIVIDEND..		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	1,361.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		12514G108	3,653.000	CDW CORP/IDE CASH DIVIDEND 050%		11/23/2021	11/23/2021	12/10/2021	0.000000	0.00	1,826.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		125269100	5,223.000	CF INDUSTRIES HOLDINGS INC CASH DIVIDE..		11/12/2021	11/12/2021	11/30/2021	0.000000	0.00	1,566.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		12541W209	3,508.000	CH ROBINSON WORLDWIDE INC CASH DIVID..		12/14/2021	12/14/2021	1/3/2022	0.000000	0.00	1,929.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		125523100	8,835.000	CIGNA CORP CASH DIVIDEND 100%		12/6/2021	12/6/2021	12/22/2021	0.000000	0.00	8,835.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		12572Q105	9,393.000	CME GROUP INC CASH DIVIDEND 090%		12/9/2021	12/9/2021	12/28/2021	0.000000	0.00	8,453.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		12572Q105	172.000	CME GROUP INC LATE POSTING DIVIDEND A..		12/9/2021	12/9/2021	12/28/2021	0.000000	0.00	154.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		12572Q105	9,601.000	CME GROUP INC CASH DIVIDEND 325%		12/27/2021	12/27/2021	1/14/2022	0.000000	0.00	31,203.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		125896100	7,691.000	CMS ENERGY CORP CASH DIVIDEND 0..		11/4/2021	11/4/2021	11/30/2021	0.000000	0.00	3,345.59	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		126408103	58,877.000	CSX CORP CASH DIVIDEND 009%		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	5,495.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		126650100	33,787.000	CVS HEALTH CORP CASH DIVIDEND 050%		10/21/2021	10/21/2021	11/1/2021	0.000000	0.00	16,893.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		127097103	9,859.000	COTERRA ENERGY INC CASH DIVIDEND ..		10/13/2021	10/13/2021	10/22/2021	0.000000	0.00	4,929.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		127097103	21,121.000	COTERRA ENERGY INC CASH DIVIDEND ..		11/12/2021	11/12/2021	11/24/2021	0.000000	0.00	2,640.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		127097103	0.000	COTERRA ENERGY INC CASH DIVIDEND ..		11/12/2021	11/12/2021	11/24/2021	0.000000	0.00	3,696.18	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		127097103	0.000	COTERRA ENERGY INC DIVIDEND WRITE-OFF		11/26/2021	11/26/2021	11/24/2021	0.000000	0.00	-0.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		127097103	0.000	COTERRA ENERGY INC DIVIDEND WRITE-OFF		11/25/2021	11/25/2021	11/24/2021	0.000000	0.00	-0.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		127097103	0.000	COTERRA ENERGY INC DIVIDEND WRITE-OFF		11/29/2021	11/29/2021	11/24/2021	0.000000	0.00	0.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		134429109	5,251.000	CAMPBELL SOUP CO CASH DIVIDEND 03..		10/6/2021	10/6/2021	11/1/2021	0.000000	0.00	1,942.87	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		14040H105	11,300.000	CAPITAL ONE FINANCIAL CORP CASH DIVID..		11/12/2021	11/12/2021	11/26/2021	0.000000	0.00	6,780.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		14149Y108	7,500.000	CARDINAL HEALTH INC CASH DIVIDEND 0..		12/31/2021	12/31/2021	1/15/2022	0.000000	0.00	3,681.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		14448C104	23,190.000	CARRIER GLOBAL CORP CASH DIVIDEND ..		10/28/2021	10/28/2021	11/22/2021	0.000000	0.00	2,782.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		14448C104	23,167.000	CARRIER GLOBAL CORP CASH DIVIDEND ..		12/22/2021	12/22/2021	2/10/2022	0.000000	0.00	3,475.05	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		149123101	14,378.000	CATERPILLAR INC CASH DIVIDEND 111%		10/22/2021	10/22/2021	11/19/2021	0.000000	0.00	15,959.58	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		150870103	2,914.000	CELANESE CORP CASH DIVIDEND 068%		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	1,981.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		151897107	16,462.000	CENTERPOINT ENERGY INC CASH DIVIDEND..		11/17/2021	11/17/2021	12/9/2021	0.000000	0.00	2,798.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		156782104	7,691.000	CERNER CORP CASH DIVIDEND 027%		12/23/2021	12/23/2021	1/11/2022	0.000000	0.00	2,076.57	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		166764100	50,278.000	CHEVRON CORP CASH DIVIDEND 134%		11/17/2021	11/17/2021	12/10/2021	0.000000	0.00	67,372.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		171340102	6,344.000	CHURCH & DWIGHT CO INC CASH DIVIDEND ..		11/12/2021	11/12/2021	12/1/2021	0.000000	0.00	1,601.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		172062101	3,992.000	CINCINNATI FINANCIAL CORP CASH DIVIDEND..		12/15/2021	12/15/2021	1/14/2022	0.000000	0.00	2,514.96	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		17275R102	110,986.000	CISCO SYSTEMS INC/DELAWARE CASH DIVI..		10/4/2021	10/4/2021	10/27/2021	0.000000	0.00	41,064.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		172908105	2,306.000	CINTAS CORP CASH DIVIDEND 095%		11/12/2021	11/12/2021	12/15/2021	0.000000	0.00	2,190.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		172967424	52,537.000	CITIGROUP INC CASH DIVIDEND 051%		10/29/2021	10/29/2021	11/24/2021	0.000000	0.00	26,793.87	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		174610105	10,892.000	CITIZENS FINANCIAL GROUP INC CASH DIVI..		10/28/2021	10/28/2021	11/12/2021	0.000000	0.00	4,247.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		177376100	3,141.000	CITRIX SYSTEMS INC CASH DIVIDEND 03..		12/6/2021	12/6/2021	12/21/2021	0.000000	0.00	1,162.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		189054109	3,262.000	CLOROX CO/THE CASH DIVIDEND 116%		10/26/2021	10/26/2021	11/10/2021	0.000000	0.00	3,783.92	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		191216100	101,801.000	COCA-COLA CO/THE CASH DIVIDEND 0..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	42,756.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		192446102	13,619.000	COGNIZANT TECHNOLOGY SOLUTIONS CAS..		11/18/2021	11/18/2021	11/30/2021	0.000000	0.00	3,268.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		194162103	22,164.000	COLGATE-PALMOLIVE CO CASH DIVIDEND ..		10/20/2021	10/20/2021	11/15/2021	0.000000	0.00	9,973.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		20030N101	119,033.000	COMCAST CORP CASH DIVIDEND 025%		10/5/2021	10/5/2021	10/27/2021	0.000000	0.00	29,758.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		200340107	3,567.000	COMERICA INC CASH DIVIDEND 068%		12/14/2021	12/14/2021	1/1/2022	0.000000	0.00	2,425.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		205887102	12,400.000	CONAGRA BRANDS INC CASH DIVIDEND ..		10/29/2021	10/29/2021	12/1/2021	0.000000	0.00	3,875.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		20825C104	34,800.000	CONOCOPHILLIPS CASH DIVIDEND 046%		10/27/2021	10/27/2021	12/1/2021	0.000000	0.00	16,008.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		20825C104	34,967.000	CONOCOPHILLIPS CASH DIVIDEND 020%		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	6,993.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		209115104	9,346.000	CONSOLIDATED EDISON INC CASH DIVIDEND..		11/16/2021	11/16/2021	12/15/2021	0.000000	0.00	7,243.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		21036P108	4,357.000	CONSTELLATION BRANDS INC CASH DIVIDE..		11/4/2021	11/4/2021	11/19/2021	0.000000	0.00	3,311.32	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		219350105	20,042.000	CORNING INC CASH DIVIDEND 024%		11/10/2021	11/10/2021	12/17/2021	0.000000	0.00	4,810.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		22052L104	19,526.000	CORTEVA INC CASH DIVIDEND 014%		11/10/2021	11/10/2021	12/15/2021	0.000000	0.00	2,733.64	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		22160K105	11,576.000	COSTCO WHOLESALE CORP CASH DIVIDEN..		10/28/2021	10/28/2021	11/12/2021	0.000000	0.00	9,145.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		22822V101	11,511.000	CROWN CASTLE INTERNATIONAL COR CASH..		12/14/2021	12/14/2021	12/31/2021	0.000000	0.00	16,921.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		231021106	3,804.000	CUMMINS INC CASH DIVIDEND 145%		11/18/2021	11/18/2021	12/2/2021	0.000000	0.00	5,515.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		23331A109	8,434.000	DR HORTON INC CASH DIVIDEND 022%		12/3/2021	12/3/2021	12/15/2021	0.000000	0.00	1,897.65	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		233331107	5,160.000	DTE ENERGY CO CASH DIVIDEND 088%		12/17/2021	12/17/2021	1/15/2022	0.000000	0.00	4,566.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		235851102	16,524.000	DANAHER CORP CASH DIVIDEND 021%		12/29/2021	12/29/2021	1/28/2022	0.000000	0.00	3,470.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		237194105	3,362.000	DARDEN RESTAURANTS INC CASH DIVIDEN..		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	3,698.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		244199105	7,594.000	DEERE & CO CASH DIVIDEND 105%		12/30/2021	12/30/2021	2/8/2022	0.000000	0.00	7,973.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		24906P109	5,768.000	DENTSPLY SIRONA INC CASH DIVIDEND ..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	634.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		25179M103	16,366.000	DEVON ENERGY CORP CASH DIVIDEND 0..		12/9/2021	12/9/2021	12/30/2021	0.000000	0.00	13,747.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		25179M103	403.000	DEVON ENERGY CORP LATE POSTING DIVID..		12/9/2021	12/9/2021	12/30/2021	0.000000	0.00	338.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		25278X109	4,160.000	DIAMONDBACK ENERGY INC CASH DIVIDEN..		11/9/2021	11/9/2021	11/18/2021	0.000000	0.00	2,080.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		253868103	7,526.000	DIGITAL REALTY TRUST INC CASH DIVIDEND..		12/14/2021	12/14/2021	1/14/2022	0.000000	0.00	8,730.16	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		254709108	7,571.000	DISCOVER FINANCIAL SERVICES CASH DIVI..		11/23/2021	11/23/2021	12/9/2021	0.000000	0.00	3,785.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		256677105	6,063.000	DOLLAR GENERAL CORP CASH DIVIDEND ..		10/4/2021	10/4/2021	10/19/2021	0.000000	0.00	2,546.46	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		25746U109	21,019.000	DOMINION ENERGY INC CASH DIVIDEND ..		12/2/2021	12/2/2021	12/20/2021	0.000000	0.00	13,241.97	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		25754A201	982.000	DOMINO'S PIZZA INC CASH DIVIDEND 094..		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	923.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		260003108	3,968.000	DOVER CORP CASH DIVIDEND 050%		11/29/2021	11/29/2021	12/14/2021	0.000000	0.00	1,984.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		260557103	19,758.000	DOW INC CASH DIVIDEND 070%		11/29/2021	11/29/2021	12/10/2021	0.000000	0.00	13,830.60	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		264411505	9,899.000	DUKE REALTY CORP CASH DIVIDEND 028.		11/15/2021	11/15/2021	11/30/2021	0.000000	0.00	2,771.72	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		26441C204	20,420.000	DUKE ENERGY CORP CASH DIVIDEND 09..		11/10/2021	11/10/2021	12/16/2021	0.000000	0.00	20,113.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		26614N102	13,613.000	DUPONT DE NEMOURS INC CASH DIVIDEND ..		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	4,083.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		26875P101	15,173.000	EOG RESOURCES INC CASH DIVIDEND 0.		10/14/2021	10/14/2021	10/29/2021	0.000000	0.00	6,258.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		26875P101	15,550.000	EOG RESOURCES INC CASH DIVIDEND 5.		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	31,100.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		277432100	3,616.000	EASTMAN CHEMICAL CO CASH DIVIDEND ..		12/14/2021	12/14/2021	1/7/2022	0.000000	0.00	2,748.16	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		278642103	16,469.000	EBAY INC CASH DIVIDEND 018%		11/30/2021	11/30/2021	12/17/2021	0.000000	0.00	2,964.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		278865100	6,629.000	ECOLAB INC CASH DIVIDEND 051%		12/13/2021	12/13/2021	1/18/2022	0.000000	0.00	3,380.79	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		281020107	9,975.000	EDISON INTERNATIONAL CASH DIVIDEND ..		12/30/2021	12/30/2021	1/31/2022	0.000000	0.00	6,982.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		285512109	7,399.000	ELECTRONIC ARTS INC CASH DIVIDEND ..		12/7/2021	12/7/2021	12/22/2021	0.000000	0.00	1,257.83	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		291011104	15,798.000	EMERSON ELECTRIC CO CASH DIVIDEND ..		11/10/2021	11/10/2021	12/10/2021	0.000000	0.00	8,135.97	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		29364G103	5,215.000	ENTERGY CORP CASH DIVIDEND 101%		11/12/2021	11/12/2021	12/1/2021	0.000000	0.00	5,267.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		294429105	3,165.000	EQUIFAX INC CASH DIVIDEND 039%		11/23/2021	11/23/2021	12/15/2021	0.000000	0.00	1,234.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		29444U700	2,315.000	EQUINIX INC CASH DIVIDEND 287%		11/16/2021	11/16/2021	12/15/2021	0.000000	0.00	6,644.05	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		29476L107	9,067.000	EQUITY RESIDENTIAL CASH DIVIDEND 06..		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	5,462.87	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		297178105	1,769.000	ESSEX PROPERTY TRUST INC CASH DIVIDE..		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	3,697.21	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		30034W106	6,179.000	EVERGY INC CASH DIVIDEND 057%		11/18/2021	11/18/2021	12/20/2021	0.000000	0.00	3,537.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		30040W108	9,152.000	EVERSOURCE ENERGY CASH DIVIDEND ..		12/16/2021	12/16/2021	12/31/2021	0.000000	0.00	5,514.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		30161N101	25,366.000	EXELON CORP CASH DIVIDEND 038%		11/12/2021	11/12/2021	12/10/2021	0.000000	0.00	9,702.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		302130109	4,397.000	EXPEDITORS INTERNATIONAL OF WA CASH ..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	2,550.26	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		30225T102	3,564.000	EXTRA SPACE STORAGE INC CASH DIVIDEN..		12/14/2021	12/14/2021	12/31/2021	0.000000	0.00	4,455.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		30231G102	110,022.000	EXXON MOBIL CORP CASH DIVIDEND 088..		11/10/2021	11/10/2021	12/10/2021	0.000000	0.00	96,819.36	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		302491303	3,397.000	FMC CORP CASH DIVIDEND 053%		12/30/2021	12/30/2021	1/20/2022	0.000000	0.00	1,800.41	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		311900104	15,010.000	FASTENL CO CASH DIVIDEND 028%		10/25/2021	10/25/2021	11/23/2021	0.000000	0.00	4,202.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		313747206	1,881.000	FEDERAL REALTY INVESTMENT TRUS CASH ..		12/31/2021	12/31/2021	1/18/2022	0.000000	0.00	2,012.67	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		31428X106	6,551.000	FEDEX CORP CASH DIVIDEND 075%		12/10/2021	12/10/2021	12/27/2021	0.000000	0.00	4,913.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		31620M106	16,451.000	FIDELITY NATIONAL INFORMATION CASH DI..		12/10/2021	12/10/2021	12/27/2021	0.000000	0.00	6,415.89	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		316773100	18,216.000	FIFTH THIRD BANCORP CASH DIVIDEND ..		12/30/2021	12/30/2021	1/18/2022	0.000000	0.00	5,464.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		33616C100	4,521.000	FIRST REPUBLIC BANK/CA CASH DIVIDEND ..		10/27/2021	10/27/2021	11/12/2021	0.000000	0.00	994.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		337932107	14,338.000	FIRSTENERGY CORP CASH DIVIDEND 03..		11/4/2021	11/4/2021	12/1/2021	0.000000	0.00	5,591.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		345370860	102,015.000	FORD MOTOR CO CASH DIVIDEND 010%		11/18/2021	11/18/2021	12/1/2021	0.000000	0.00	10,201.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		34959J108	9,486.000	FORTIVE CORP CASH DIVIDEND 007%		11/24/2021	11/24/2021	12/30/2021	0.000000	0.00	664.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		34964C106	3,617.000	FORTUNE BRANDS HOME & SECURITY CASH..		11/24/2021	11/24/2021	12/15/2021	0.000000	0.00	940.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		354613101	7,462.000	FRANKLIN RESOURCES INC CASH DIVIDEND..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	2,163.98	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		35671D857	39,606.000	FREEMPORT-MCMORAN INC CASH DIVIDEND ..		10/14/2021	10/14/2021	11/1/2021	0.000000	0.00	2,970.45	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		363576109	5,186.000	ARTHUR J GALLAGHER & CO CASH DIVIDEN..		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	2,489.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		364760108	5,535.000	GAP INC/THE CASH DIVIDEND 012%		10/5/2021	10/5/2021	10/27/2021	0.000000	0.00	664.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		369550108	6,260.000	GENERAL DYNAMICS CORP CASH DIVIDEND ..		10/7/2021	10/7/2021	11/12/2021	0.000000	0.00	7,449.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		369604301	29,235.000	GENERAL ELEC CO CASH DIVIDEND 008%		12/20/2021	12/20/2021	1/25/2022	0.000000	0.00	2,338.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		369604301	164.000	GENERAL ELEC CO LATE POSTING DIVIDEN..		12/20/2021	12/20/2021	1/25/2022	0.000000	0.00	13.12	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		370334104	15,734.000	GENERAL MILLS INC CASH DIVIDEND 0..		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	8,024.34	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		372460105	3,560.000	GENUINE PARTS CO CASH DIVIDEND 0..		12/2/2021	12/2/2021	1/4/2022	0.000000	0.00	2,901.40	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		375558103	33,393.000	GILEAD SCIENCES INC CASH DIVIDEND 0..		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	23,709.03	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		37940X102	7,824.000	GLOBAL PAYMENTS INC CASH DIVIDEND ..		12/15/2021	12/15/2021	12/30/2021	0.000000	0.00	1,956.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		37959E102	2,446.000	GLOBE LIFE INC CASH DIVIDEND 019%		10/1/2021	10/1/2021	11/1/2021	0.000000	0.00	483.09	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		38141G104	8,764.000	GOLDMAN SACHS GROUP INC/THE CASH DI..		12/1/2021	12/1/2021	12/30/2021	0.000000	0.00	17,528.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		384802104	1,158.000	WW GRAINGER INC CASH DIVIDEND 162%		11/5/2021	11/5/2021	12/1/2021	0.000000	0.00	1,875.96	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		40412C101	6,565.000	HCA HEALTHCARE INC CASH DIVIDEND 0..		12/13/2021	12/13/2021	12/29/2021	0.000000	0.00	3,151.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		40434L105	31,286.000	HP INC CASH DIVIDEND 025%		12/7/2021	12/7/2021	1/5/2022	0.000000	0.00	7,821.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		406216101	22,030.000	HALLIBURTON CO CASH DIVIDEND 004%		12/8/2021	12/8/2021	12/22/2021	0.000000	0.00	991.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		410345102	8,833.000	HANESBRANDS INC CASH DIVIDEND 015%		11/8/2021	11/8/2021	11/30/2021	0.000000	0.00	1,324.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		416515104	8,848.000	HARTFORD FINANCIAL SERVICES GR CASH ..		11/30/2021	11/30/2021	1/4/2022	0.000000	0.00	3,406.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		418056107	3,351.000	HASBRO INC CASH DIVIDEND 068%		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	2,278.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		42250P103	14,077.000	HEALTHPEAK PROPERTIES INC CASH DIVID..		11/5/2021	11/5/2021	11/19/2021	0.000000	0.00	4,223.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		426281101	1,917.000	JACK HENRY & ASSOCIATES INC CASH DIVI..		12/2/2021	12/2/2021	12/23/2021	0.000000	0.00	881.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		427866108	3,782.000	HERSHEY CO/THE CASH DIVIDEND 090%		11/18/2021	11/18/2021	12/15/2021	0.000000	0.00	3,407.58	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		42809H107	7,340.000	HESS CORP CASH DIVIDEND 025%		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	1,835.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		42824C109	35,681.000	HEWLETT PACKARD ENTERPRISE CO CASH ..		12/9/2021	12/9/2021	1/7/2022	0.000000	0.00	4,281.72	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		42824C109	-900.000	HEWLETT PACKARD ENTERPRISE CO LATE		12/9/2021	12/9/2021	1/7/2022	0.000000	0.00	-108.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		437076102	27,643.000	HOME DEPOT INC/THE CASH DIVIDEND 1..		12/1/2021	12/1/2021	12/16/2021	0.000000	0.00	45,610.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		438516106	17,949.000	HONEYWELL INTERNATIONAL INC CASH DIVI..		11/10/2021	11/10/2021	12/3/2021	0.000000	0.00	17,590.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		440452100	7,431.000	HORMEL FOODS CORP CASH DIVIDEND 0..		10/15/2021	10/15/2021	11/15/2021	0.000000	0.00	1,820.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		443201108	9,998.000	HOWMET AEROSPACE INC CASH DIVIDEND ..		11/4/2021	11/4/2021	11/25/2021	0.000000	0.00	199.96	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		444859102	3,490.000	HUMANA INC CASH DIVIDEND 070%		12/30/2021	12/30/2021	1/28/2022	0.000000	0.00	2,443.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		445658107	2,228.000	JB HUNT TRANSPORT SERVICES INC CASH ..		11/4/2021	11/4/2021	11/19/2021	0.000000	0.00	668.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		446150104	39,326.000	HUNTINGTON BANCSHARES INC/OH CASH D..		12/16/2021	12/16/2021	1/3/2022	0.000000	0.00	6,095.53	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		446413106	1,064.000	HUNTINGTON INGALLS INDUSTRIES CASH DI..		11/24/2021	11/24/2021	12/10/2021	0.000000	0.00	1,255.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		45167R104	1,971.000	IDEX CORP CASH DIVIDEND 054%		10/14/2021	10/14/2021	10/29/2021	0.000000	0.00	1,064.34	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		452308109	7,566.000	ILLINOIS TOOL WORKS INC CASH DIVIDEND ..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	9,230.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		45687V106	10,532.000	INGERSOLL RAND INC CASH DIVIDEND 0..		11/9/2021	11/9/2021	12/17/2021	0.000000	0.00	210.64	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		458140100	105,475.000	INTEL CORP CASH DIVIDEND 034%		11/4/2021	11/4/2021	12/1/2021	0.000000	0.00	36,652.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		45866F104	14,999.000	INTERCONTINENTAL EXCHANGE INC CASH ..		12/16/2021	12/16/2021	12/31/2021	0.000000	0.00	4,949.67	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		459200101	23,478.000	INTERNATIONAL BUSINESS MACHINE CASH ..		11/9/2021	11/9/2021	12/10/2021	0.000000	0.00	38,503.92	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		459506101	6,836.000	INTERNATIONAL FLAVORS & FRAGRA CASH ..		12/27/2021	12/27/2021	1/7/2022	0.000000	0.00	5,400.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		460146103	10,280.000	INTERNATIONAL PAPER CO CASH DIVIDEND ..		11/12/2021	11/12/2021	12/15/2021	0.000000	0.00	4,754.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		460690100	10,014.000	INTERPUBLIC GROUP OF COS INC/T CASH DI..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	2,703.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		461202103	7,059.000	INTUIT INC CASH DIVIDEND 068%		10/7/2021	10/7/2021	10/18/2021	0.000000	0.00	4,800.12	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		46284V101	7,709.000	IRON MOUNTAIN INC CASH DIVIDEND 061..		12/14/2021	12/14/2021	1/8/2022	0.000000	0.00	4,768.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		46625H100	77,575.000	JPMORGAN CHASE & CO CASH DIVIDEND ..		10/5/2021	10/5/2021	10/31/2021	0.000000	0.00	77,575.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		469814107	3,389.000	JACOBS ENGINEERING GROUP INC CASH DI..		10/14/2021	10/14/2021	10/29/2021	0.000000	0.00	711.69	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		478160104	68,413.000	JOHNSON & JOHNSON CASH DIVIDEND 1..		11/22/2021	11/22/2021	12/7/2021	0.000000	0.00	72,517.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		48203R104	8,414.000	JUNIPER NETWORKS INC CASH DIVIDEND ..		11/30/2021	11/30/2021	12/22/2021	0.000000	0.00	1,682.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		482480100	3,971.000	KLA CORP CASH DIVIDEND 105%		11/12/2021	11/12/2021	12/1/2021	0.000000	0.00	4,169.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		487836108	6,584.000	KELLOGG CO CASH DIVIDEND 058%		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	3,818.72	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		493267108	23,726.000	KEYCORP CASH DIVIDEND 019%		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	4,626.57	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		494368103	8,855.000	KIMBERLY-CLARK CORP CASH DIVIDEND ..		12/9/2021	12/9/2021	1/4/2022	0.000000	0.00	10,094.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		494368103	114.000	KIMBERLY-CLARK CORP LATE POSTING DIVI..		12/9/2021	12/9/2021	1/4/2022	0.000000	0.00	129.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		49446R109	15,306.000	KIMCO REALTY CORP CASH DIVIDEND ..		12/8/2021	12/8/2021	12/23/2021	0.000000	0.00	2,602.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		49456B101	50,240.000	KINDER MORGAN INC CASH DIVIDEND 02..		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	13,564.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		500754106	17,448.000	KRAFT HEINZ CO/THE CASH DIVIDEND 04..		11/24/2021	11/24/2021	12/17/2021	0.000000	0.00	6,979.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		501044101	18,516.000	KROGER CO/THE CASH DIVIDEND 021%		11/12/2021	11/12/2021	12/1/2021	0.000000	0.00	3,888.36	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		501889208	6,842.000	LKQ CORP CASH DIVIDEND 025%		11/9/2021	11/9/2021	12/2/2021	0.000000	0.00	1,710.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		502431109	5,224.000	L3HARRIS TECHNOLOGIES INC CASH DIVIDE..		11/18/2021	11/18/2021	12/3/2021	0.000000	0.00	5,328.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		512807108	3,795.000	LAM RESEARCH CORP CASH DIVIDEND 1..		12/14/2021	12/14/2021	1/5/2022	0.000000	0.00	5,692.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		513272104	3,700.000	LAMB WESTON HOLDINGS INC CASH DIVIDE..		11/4/2021	11/4/2021	12/3/2021	0.000000	0.00	869.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		518439104	6,029.000	ESTEE LAUDER COS INC/THE CASH DIVIDEN..		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	3,617.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		524660107	3,550.000	LEGGETT & PLATT INC CASH DIVIDEND 0..		12/14/2021	12/14/2021	1/14/2022	0.000000	0.00	1,491.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		525327102	3,770.000	LEIDOS HOLDINGS INC CASH DIVIDEND 0..		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	1,357.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		526057104	7,128.000	LENNAR CORP CASH DIVIDEND 025%		10/13/2021	10/13/2021	10/28/2021	0.000000	0.00	1,782.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		532457108	20,634.000	ELI LILLY & CO CASH DIVIDEND 085%		11/12/2021	11/12/2021	12/10/2021	0.000000	0.00	17,538.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		534187109	4,528.000	LINCOLN NATIONAL CORP CASH DIVIDEND ..		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	1,901.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		539830109	6,510.000	LOCKHEED MARTIN CORP CASH DIVIDEND ..		11/30/2021	11/30/2021	12/27/2021	0.000000	0.00	18,228.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		540424108	5,285.000	LOEWS CORP CASH DIVIDEND 006%		11/23/2021	11/23/2021	12/7/2021	0.000000	0.00	330.31	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		548661107	18,070.000	LOWE'S COS INC CASH DIVIDEND 080%		10/19/2021	10/19/2021	11/3/2021	0.000000	0.00	14,456.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		550241103	24,375.000	LUMEN TECHNOLOGIES INC CASH DIVIDEND..		11/26/2021	11/26/2021	12/10/2021	0.000000	0.00	6,093.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		55261F104	3,313.000	M&T BANK CORP CASH DIVIDEND 120%		11/29/2021	11/29/2021	12/31/2021	0.000000	0.00	3,975.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		552953101	10,682.000	MGM RESORTS INTERNATIONAL CASH DIVID..		12/9/2021	12/9/2021	12/15/2021	0.000000	0.00	26.71	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		552953101	-30.000	MGM RESORTS INTERNATIONAL LATE POSTI..		12/9/2021	12/9/2021	12/15/2021	0.000000	0.00	-0.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		55354G100	2,146.000	MSCI INC CASH DIVIDEND 104%		11/10/2021	11/10/2021	11/30/2021	0.000000	0.00	2,231.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		565849106	18,810.000	MARATHON OIL CORP CASH DIVIDEND 0..		11/16/2021	11/16/2021	12/10/2021	0.000000	0.00	1,128.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		56585A102	16,017.000	MARATHON PETROLEUM CORP CASH DIVID..		11/16/2021	11/16/2021	12/10/2021	0.000000	0.00	9,289.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		57060D108	1,016.000	MARKETAXESS HOLDINGS INC CASH DIVIDE..		11/2/2021	11/2/2021	11/17/2021	0.000000	0.00	670.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		571748102	13,402.000	MARSH & MCLENNAN COS INC CASH DIVIDE..		10/7/2021	10/7/2021	11/15/2021	0.000000	0.00	7,170.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		573284106	1,698.000	MARTIN MARIETTA MATERIALS INC CASH DI..		11/30/2021	11/30/2021	12/31/2021	0.000000	0.00	1,035.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		574599106	6,602.000	MASCO CORP CASH DIVIDEND 023%		11/10/2021	11/10/2021	11/29/2021	0.000000	0.00	1,551.47	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		57636Q104	22,792.000	MASTERCARD INC CASH DIVIDEND 044%		10/7/2021	10/7/2021	11/9/2021	0.000000	0.00	10,028.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		579780206	6,457.000	MCCORMICK & CO INC/MD CASH DIVIDEND ..		10/8/2021	10/8/2021	10/26/2021	0.000000	0.00	2,195.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		579780206	6,488.000	MCCORMICK & CO INC/MD CASH DIVIDEND ..		12/30/2021	12/30/2021	1/10/2022	0.000000	0.00	2,400.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		580135101	19,415.000	MCDONALD'S CORP CASH DIVIDEND 138%		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	26,792.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		58155Q103	3,936.000	MCKESSON CORP CASH DIVIDEND 047%		11/30/2021	11/30/2021	1/3/2022	0.000000	0.00	1,849.92	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		58933Y105	67,419.000	MERCK & CO INC CASH DIVIDEND 069%		12/14/2021	12/14/2021	1/7/2022	0.000000	0.00	46,519.11	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		59156R108	18,554.000	METLIFE INC CASH DIVIDEND 048%		11/8/2021	11/8/2021	12/14/2021	0.000000	0.00	8,905.92	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		594918104	195,297.000	MICROSOFT CORP CASH DIVIDEND 062%		11/17/2021	11/17/2021	12/9/2021	0.000000	0.00	121,084.14	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		595017104	13,802.000	MICROCHIP TECHNOLOGY INC CASH DIVIDE..		11/18/2021	11/18/2021	12/3/2021	0.000000	0.00	3,202.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		595112103	30,302.000	MICRON TECHNOLOGY INC CASH DIVIDEND ..		12/31/2021	12/31/2021	1/18/2022	0.000000	0.00	3,030.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		59522J103	2,997.000	MID-AMERICA APARTMENT COMMUNIT CAS..		10/14/2021	10/14/2021	10/29/2021	0.000000	0.00	3,071.93	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		60871R209	4,828.000	MOLSON COORS BEVERAGE CO CASH DIVID..		12/2/2021	12/2/2021	12/15/2021	0.000000	0.00	1,641.52	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		609207105	36,203.000	MONDELEZ INTERNATIONAL INC CASH DIVID..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	12,671.05	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		609839105	1,171.000	MONOLITHIC POWER SYSTEMS INC CASH DL..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	702.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		615369105	4,249.000	MOODY'S CORP CASH DIVIDEND 062%		11/22/2021	11/22/2021	12/14/2021	0.000000	0.00	2,634.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		617446448	37,948.000	MORGAN STANLEY CASH DIVIDEND 070%		10/28/2021	10/28/2021	11/15/2021	0.000000	0.00	26,563.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		61945C103	8,490.000	MOSAIC CO/THE CASH DIVIDEND 007%		12/1/2021	12/1/2021	12/16/2021	0.000000	0.00	636.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		620076307	4,510.000	MOTOROLA SOLUTIONS INC CASH DIVIDEND..		12/14/2021	12/14/2021	1/14/2022	0.000000	0.00	3,562.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		629377508	6,454.000	NRG ENERGY INC CASH DIVIDEND 032%		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	2,097.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		631103108	3,062.000	NASDAQ INC CASH DIVIDEND 054%		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	1,653.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		64110D104	5,802.000	NETAPP INC CASH DIVIDEND 050%		10/7/2021	10/7/2021	10/27/2021	0.000000	0.00	2,901.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		651229106	9,827.000	NEWELL BRANDS INC CASH DIVIDEND 02..		11/29/2021	11/29/2021	12/15/2021	0.000000	0.00	2,260.21	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		651639106	21,429.000	NEWMONT CORP CASH DIVIDEND 055%		12/8/2021	12/8/2021	12/28/2021	0.000000	0.00	11,785.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		65339F101	51,002.000	NEXTERA ENERGY INC CASH DIVIDEND 0..		11/24/2021	11/24/2021	12/15/2021	0.000000	0.00	19,635.77	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		654106103	33,215.000	NIKE INC CASH DIVIDEND 030%		12/3/2021	12/3/2021	12/28/2021	0.000000	0.00	10,130.58	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		65473P105	10,473.000	NISOURCE INC CASH DIVIDEND 022%		10/28/2021	10/28/2021	11/19/2021	0.000000	0.00	2,304.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		655844108	6,419.000	NORFOLK SOUTHERN CORP CASH DIVIDEN..		11/4/2021	11/4/2021	11/19/2021	0.000000	0.00	6,996.71	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		665859104	5,584.000	NORTHERN TRUST CORP CASH DIVIDEND ..		12/9/2021	12/9/2021	1/1/2022	0.000000	0.00	3,908.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		665859104	-34.000	NORTHERN TRUST CORP LATE POSTING DL..		12/9/2021	12/9/2021	1/1/2022	0.000000	0.00	-23.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		666807102	3,975.000	NORTHROP GRUMMAN CORP CASH DIVIDEN..		11/26/2021	11/26/2021	12/15/2021	0.000000	0.00	6,240.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		668771108	15,944.000	NORTONLIFELOCK INC CASH DIVIDEND 0..		11/19/2021	11/19/2021	12/15/2021	0.000000	0.00	1,993.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		670346105	7,991.000	NUCOR CORP CASH DIVIDEND 050%		12/30/2021	12/30/2021	2/11/2022	0.000000	0.00	3,995.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		67066G104	64,762.000	NVIDIA CORP CASH DIVIDEND 004%		12/1/2021	12/1/2021	12/23/2021	0.000000	0.00	2,590.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		674599105	23,062.000	OCCIDENTAL PETROLEUM CORP CASH DIVL..		12/9/2021	12/9/2021	1/14/2022	0.000000	0.00	230.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		674599105	563.000	OCCIDENTAL PETROLEUM CORP LATE POST..		12/9/2021	12/9/2021	1/14/2022	0.000000	0.00	5.63	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		679580100	2,446.000	OLD DOMINION FREIGHT LINE INC CASH DIVL..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	489.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		681919106	5,710.000	OMNICOM GROUP INC CASH DIVIDEND 0..		12/20/2021	12/20/2021	1/11/2022	0.000000	0.00	3,997.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		681919106	-116.000	OMNICOM GROUP INC LATE POSTING DIVID..		12/20/2021	12/20/2021	1/11/2022	0.000000	0.00	-81.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		682680103	10,979.000	ONEOK INC CASH DIVIDEND 093%		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	10,265.37	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		68389X105	42,810.000	ORACLE CORP CASH DIVIDEND 032%		10/8/2021	10/8/2021	10/26/2021	0.000000	0.00	13,699.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		68622V106	6,636.000	ORGANON & CO CASH DIVIDEND 028%		11/19/2021	11/19/2021	12/16/2021	0.000000	0.00	1,858.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		68902V107	11,428.000	OTIS WORLDWIDE CORP CASH DIVIDEND ..		11/18/2021	11/18/2021	12/10/2021	0.000000	0.00	2,742.72	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		693475105	11,187.000	PNC FINANCIAL SERVICES GROUP I CASH DL..		10/14/2021	10/14/2021	11/5/2021	0.000000	0.00	13,983.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		693506107	6,325.000	PPG INDUSTRIES INC CASH DIVIDEND 05..		11/9/2021	11/9/2021	12/10/2021	0.000000	0.00	3,731.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		69351T106	20,424.000	PPL CORP CASH DIVIDEND 041%		12/9/2021	12/9/2021	1/3/2022	0.000000	0.00	8,475.96	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		69351T106	73.000	PPL CORP LATE POSTING DIVIDEND ADJUST..		12/9/2021	12/9/2021	1/3/2022	0.000000	0.00	30.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		693656100	1,843.000	PVH CORP CASH DIVIDEND 003%		11/23/2021	11/23/2021	12/17/2021	0.000000	0.00	69.11	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		693718108	9,183.000	PACCAR INC CASH DIVIDEND 034%		11/15/2021	11/15/2021	12/7/2021	0.000000	0.00	3,122.22	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		693718108	9,246.000	PACCAR INC CASH DIVIDEND 150%		12/16/2021	12/16/2021	1/5/2022	0.000000	0.00	13,869.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		695156109	2,530.000	PACKAGING CORP OF AMERICA CASH DIVID..		12/17/2021	12/17/2021	1/14/2022	0.000000	0.00	2,530.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		701094104	3,302.000	PARKER-HANNIFIN CORP CASH DIVIDEND ..		11/10/2021	11/10/2021	12/3/2021	0.000000	0.00	3,401.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		704326107	8,424.000	PAYCHEX INC CASH DIVIDEND 066%		10/29/2021	10/29/2021	11/29/2021	0.000000	0.00	5,559.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		712704105	11,099.000	PEOPLE'S UNITED FINANCIAL INC CASH DIVL..		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	2,025.57	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		713448108	36,024.000	PEPSICO INC CASH DIVIDEND 107%		12/2/2021	12/2/2021	1/7/2022	0.000000	0.00	38,725.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		714046109	2,943.000	PERKINELMER INC CASH DIVIDEND 007%		10/21/2021	10/21/2021	11/12/2021	0.000000	0.00	206.01	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		717081103	145,707.000	PFIZER INC CASH DIVIDEND 039%		11/4/2021	11/4/2021	12/6/2021	0.000000	0.00	56,825.73	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		718172109	40,941.000	PHILIP MORRIS INTERNATIONAL IN		9/28/2021	9/28/2021	10/14/2021	0.000000	0.00	48,617.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DAC		718172109	-40,941.000	PHILIP MORRIS INTERNATIONAL IN		10/1/2021	9/28/2021	10/14/2021	0.000000	0.00	-48,617.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		718172109	40,778.000	PHILIP MORRIS INTERNATIONAL IN CASH DL		12/22/2021	12/22/2021	1/10/2022	0.000000	0.00	50,972.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		718546104	11,531.000	PHILLIPS 66 CASH DIVIDEND 092%		11/16/2021	11/16/2021	12/1/2021	0.000000	0.00	10,608.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		723484101	2,990.000	PINNACLE WEST CAPITAL CORP CASH DIVID..		11/15/2021	11/15/2021	12/1/2021	0.000000	0.00	2,541.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		723787107	5,693.000	PIONEER NATURAL RESOURCES CO CASH D..		11/29/2021	11/29/2021	12/14/2021	0.000000	0.00	17,192.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		723787107	6,113.000	PIONEER NATURAL RESOURCES CO CASH D..		12/30/2021	12/30/2021	1/14/2022	0.000000	0.00	3,790.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		73278L105	1,096.000	POOL CORP CASH DIVIDEND 080%		11/9/2021	11/9/2021	11/24/2021	0.000000	0.00	876.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		74144T108	6,044.000	T ROWE PRICE GROUP INC CASH DIVIDEND		12/15/2021	12/15/2021	12/30/2021	0.000000	0.00	6,527.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		74251V102	6,424.000	PRINCIPAL FINANCIAL GROUP INC CASH DIV		11/30/2021	11/30/2021	12/21/2021	0.000000	0.00	4,111.36	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		742718109	63,319.000	PROCTER & GAMBLE CO/THE CASH DIVIDEN..		10/21/2021	10/21/2021	11/15/2021	0.000000	0.00	55,074.87	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		743315103	15,283.000	PROGRESSIVE CORP/THE CASH DIVIDEND ..		10/6/2021	10/6/2021	10/15/2021	0.000000	0.00	1,528.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		743315103	15,585.000	PROGRESSIVE CORP/THE CASH DIVIDEND ..		12/17/2021	12/17/2021	12/29/2021	0.000000	0.00	23,377.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		74340W103	19,689.000	PROLOGIS INC CASH DIVIDEND 063%		12/13/2021	12/13/2021	12/31/2021	0.000000	0.00	12,404.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		744320102	10,102.000	PRUDENTIAL FINANCIAL INC CASH DIVIDEN..		11/22/2021	11/22/2021	12/16/2021	0.000000	0.00	11,617.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		744573106	13,087.000	PUBLIC SERVICE ENTERPRISE GROU CASH ..		12/8/2021	12/8/2021	12/31/2021	0.000000	0.00	6,674.37	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		74460D109	4,060.000	PUBLIC STORAGE CASH DIVIDEND 200%		12/14/2021	12/14/2021	12/30/2021	0.000000	0.00	8,120.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		745867101	6,912.000	PULTEGROUP INC CASH DIVIDEND 015%		12/14/2021	12/14/2021	1/4/2022	0.000000	0.00	1,036.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		747525103	29,315.000	QUALCOMM INC CASH DIVIDEND 068%		12/1/2021	12/1/2021	12/16/2021	0.000000	0.00	19,934.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		74834L100	3,185.000	QUEST DIAGNOSTICS INC CASH DIVIDEND ..		10/4/2021	10/4/2021	10/20/2021	0.000000	0.00	1,974.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		751212101	1,339.000	RALPH LAUREN CORP CASH DIVIDEND 0..		12/22/2021	12/22/2021	1/7/2022	0.000000	0.00	920.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		754730109	0.000	RAYMOND JAMES FINANCIAL INC DIVIDEND ..		10/18/2021	10/18/2021	10/15/2021	0.000000	0.00	-0.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		75513E101	38,850.381	RAYTHEON TECHNOLOGIES CORP CASH DL..		11/18/2021	11/18/2021	12/16/2021	0.000000	0.00	19,813.69	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		75513E101	0.000	RAYTHEON TECHNOLOGIES CORP DIVIDEN..		12/17/2021	12/17/2021	12/16/2021	0.000000	0.00	-0.19	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		756109104	10,086.000	REALTY INCOME CORP CASH DIVIDEND ..		11/1/2021	11/1/2021	11/15/2021	0.000000	0.00	2,380.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		756109104	14,321.000	REALTY INCOME CORP CASH DIVIDEND ..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	3,522.97	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		756109104	15,130.000	REALTY INCOME CORP CASH DIVIDEND ..		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	3,729.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		758849103	4,072.000	REGENCY CENTERS CORP CASH DIVIDEND ..		12/15/2021	12/15/2021	1/5/2022	0.000000	0.00	2,545.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		7591EP100	24,469.000	REGIONS FINANCIAL CORP CASH DIVIDEND ..		12/2/2021	12/2/2021	1/3/2022	0.000000	0.00	4,159.73	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		760759100	5,482.000	REPUBLIC SERVICES INC CASH DIVIDEND ..		12/31/2021	12/31/2021	1/14/2022	0.000000	0.00	2,521.72	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		761152107	3,920.000	RESMED INC CASH DIVIDEND 042%		11/9/2021	11/9/2021	12/16/2021	0.000000	0.00	1,646.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		770323103	2,912.000	ROBERT HALF INTERNATIONAL INC CASH DIV		11/23/2021	11/23/2021	12/15/2021	0.000000	0.00	1,106.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		773903109	2,998.000	ROCKWELL AUTOMATION INC CASH DIVIDE..		11/12/2021	11/12/2021	12/10/2021	0.000000	0.00	3,357.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		775711104	6,108.000	ROLLINS INC CASH DIVIDEND 018%		11/9/2021	11/9/2021	12/10/2021	0.000000	0.00	1,099.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		776696106	2,751.000	ROPER TECHNOLOGIES INC CASH DIVIDEND..		10/5/2021	10/5/2021	10/20/2021	0.000000	0.00	1,547.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		778296103	9,245.000	ROSS STORES INC CASH DIVIDEND 028%		12/6/2021	12/6/2021	12/31/2021	0.000000	0.00	2,634.83	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		78409V104	6,233.000	S&P GLOBAL INC CASH DIVIDEND 077%		11/24/2021	11/24/2021	12/10/2021	0.000000	0.00	4,799.41	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		78410G104	2,836.000	SBA COMMUNICATIONS CORP CASH DIVIDE..		11/17/2021	11/17/2021	12/16/2021	0.000000	0.00	1,644.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		806857108	36,357.000	SCHLUMBERGER LTD CASH DIVIDEND 01..		11/30/2021	11/30/2021	1/13/2022	0.000000	0.00	4,544.63	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		808513105	39,519.000	CHARLES SCHWAB CORP/THE CASH DIVIDE..		11/10/2021	11/10/2021	11/26/2021	0.000000	0.00	7,113.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		81211K100	3,925.000	SEALED AIR CORP CASH DIVIDEND 020%		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	785.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		816851109	8,425.000	SEMPRA ENERGY CASH DIVIDEND 110%		12/22/2021	12/22/2021	1/15/2022	0.000000	0.00	9,267.50	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		824348106	6,373.000	SHERWIN-WILLIAMS CO/THE CASH DIVIDEN..		11/18/2021	11/18/2021	12/3/2021	0.000000	0.00	3,505.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		828806109	8,262.000	SIMON PROPERTY GROUP INC CASH DIVIDE..		12/9/2021	12/9/2021	12/31/2021	0.000000	0.00	13,632.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		828806109	490.000	SIMON PROPERTY GROUP INC LATE POSTIN..		12/9/2021	12/9/2021	12/31/2021	0.000000	0.00	808.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		83088M102	4,273.000	SKYWORCS SOLUTIONS INC CASH DIVIDEN..		11/22/2021	11/22/2021	12/14/2021	0.000000	0.00	2,392.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		831865209	3,654.000	A O SMITH CORP CASH DIVIDEND 028%		10/28/2021	10/28/2021	11/15/2021	0.000000	0.00	1,023.12	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		832696405	2,788.000	J M SMUCKER CO/THE CASH DIVIDEND 0..		11/10/2021	11/10/2021	12/1/2021	0.000000	0.00	2,760.12	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		833034101	1,402.000	SNAP-ON INC CASH DIVIDEND 142%		11/18/2021	11/18/2021	12/10/2021	0.000000	0.00	1,990.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		842587107	27,966.000	SOUTHERN CO/THE CASH DIVIDEND 066%		11/12/2021	11/12/2021	12/6/2021	0.000000	0.00	18,457.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		854502101	4,221.000	STANLEY BLACK & DECKER INC CASH DIVID..		11/30/2021	11/30/2021	12/21/2021	0.000000	0.00	3,334.59	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		855244109	30,643.000	STARBUCKS CORP CASH DIVIDEND 049%		11/10/2021	11/10/2021	11/26/2021	0.000000	0.00	15,015.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		857477103	9,771.000	STATE STREET CORP CASH DIVIDEND 05..		12/31/2021	12/31/2021	1/13/2022	0.000000	0.00	5,569.47	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		863667101	9,148.000	STRYKER CORP CASH DIVIDEND 069%		12/30/2021	12/30/2021	1/31/2022	0.000000	0.00	6,357.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		87165B103	14,440.000	SYNCHRONY FINANCIAL CASH DIVIDEND ..		10/29/2021	10/29/2021	11/12/2021	0.000000	0.00	3,176.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		872540109	30,748.000	TJX COS INC/THE CASH DIVIDEND 026%		11/9/2021	11/9/2021	12/2/2021	0.000000	0.00	7,994.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		876030107	7,230.000	TAPESTRY INC CASH DIVIDEND 025%		12/2/2021	12/2/2021	12/27/2021	0.000000	0.00	1,807.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		87612E106	12,777.000	TARGET CORP CASH DIVIDEND 090%		11/16/2021	11/16/2021	12/10/2021	0.000000	0.00	11,499.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		879369106	1,178.000	TELEFLEX INC CASH DIVIDEND 034%		11/12/2021	11/12/2021	12/15/2021	0.000000	0.00	400.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		880770102	4,227.000	TERADYNE INC CASH DIVIDEND 010%		11/23/2021	11/23/2021	12/17/2021	0.000000	0.00	422.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		882508104	23,992.000	TEXAS INSTRUMENTS INC CASH DIVIDEND ..		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	27,590.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		883203101	6,009.000	TEXTRON INC CASH DIVIDEND 002%		12/9/2021	12/9/2021	1/1/2022	0.000000	0.00	120.18	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		883203101	-39.000	TEXTRON INC LATE POSTING DIVIDEND ADJ..		12/9/2021	12/9/2021	1/1/2022	0.000000	0.00	-0.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		883556102	10,478.000	THERMO FISHER SCIENTIFIC INC CASH DIVI..		12/14/2021	12/14/2021	1/14/2022	0.000000	0.00	2,724.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		88579Y101	15,248.000	3M CO CASH DIVIDEND 148%		11/18/2021	11/18/2021	12/12/2021	0.000000	0.00	22,567.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		892356106	2,917.000	TRACTOR SUPPLY CO CASH DIVIDEND 0..		11/19/2021	11/19/2021	12/8/2021	0.000000	0.00	1,516.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		89417E109	6,494.000	TRAVELERS COS INC/THE CASH DIVIDEND ..		12/9/2021	12/9/2021	12/31/2021	0.000000	0.00	5,714.72	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		89417E109	151.000	TRAVELERS COS INC/THE LATE POSTING DI..		12/9/2021	12/9/2021	12/31/2021	0.000000	0.00	132.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		89832Q109	34,764.000	TRUIST FINANCIAL CORP CASH DIVIDEND ..		11/10/2021	11/10/2021	12/1/2021	0.000000	0.00	16,686.72	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		902494103	7,588.000	TYSON FOODS INC CASH DIVIDEND 046%		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	3,490.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		902653104	7,142.000	UDR INC CASH DIVIDEND 036%		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	2,588.98	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		902973304	36,213.000	US BANCORP CASH DIVIDEND 046%		12/30/2021	12/30/2021	1/18/2022	0.000000	0.00	16,657.98	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		907818108	17,368.000	UNION PACIFIC CORP CASH DIVIDEND 11..		12/17/2021	12/17/2021	12/30/2021	0.000000	0.00	20,494.24	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		911312106	19,023.000	UNITED PARCEL SERVICE INC CASH DIVIDE..		11/19/2021	11/19/2021	12/8/2021	0.000000	0.00	19,403.46	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		91324P102	24,505.000	UNITEDHEALTH GROUP INC CASH DIVIDEND..		12/3/2021	12/3/2021	12/14/2021	0.000000	0.00	35,532.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		913903100	1,986.000	UNIVERSAL HEALTH SERVICES INC CASH DI..		11/30/2021	11/30/2021	12/15/2021	0.000000	0.00	397.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		918204108	8,721.000	VF CORP CASH DIVIDEND 050%		12/9/2021	12/9/2021	12/20/2021	0.000000	0.00	4,360.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		918204108	-41.000	VF CORP LATE POSTING DIVIDEND ADJUST..		12/9/2021	12/9/2021	12/20/2021	0.000000	0.00	-20.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		91913Y100	10,329.000	VALERO ENERGY CORP CASH DIVIDEND ..		11/17/2021	11/17/2021	12/9/2021	0.000000	0.00	10,122.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		92276F100	10,425.000	VENTAS INC CASH DIVIDEND 045%		12/31/2021	12/31/2021	1/19/2022	0.000000	0.00	4,691.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		92343V104	107,583.000	VERIZON COMMUNICATIONS INC CASH DIVI..		10/7/2021	10/7/2021	11/1/2021	0.000000	0.00	68,853.12	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		92345Y106	4,297.000	VERISK ANALYTICS INC CASH DIVIDEND ..		12/14/2021	12/14/2021	12/31/2021	0.000000	0.00	1,246.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		92556H206	16,135.000	VIACOMCBS INC CASH DIVIDEND 024%		12/14/2021	12/14/2021	1/3/2022	0.000000	0.00	3,872.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		92556V106	31,793.000	VIATRIS INC CASH DIVIDEND 011%		11/22/2021	11/22/2021	12/16/2021	0.000000	0.00	3,497.23	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		92826C839	43,876.000	VISA INC CASH DIVIDEND 037%		11/10/2021	11/10/2021	12/7/2021	0.000000	0.00	16,453.50	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		929042109	4,013.000	VORNADO REALTY TRUST CASH DIVIDEND ..		11/5/2021	11/5/2021	11/19/2021	0.000000	0.00	2,126.89	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		929160109	3,564.000	VULCAN MATERIALS CO CASH DIVIDEND ..		11/15/2021	11/15/2021	12/2/2021	0.000000	0.00	1,318.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		92939U106	8,524.000	WEC ENERGY GROUP INC CASH DIVIDEND ..		11/10/2021	11/10/2021	12/1/2021	0.000000	0.00	5,775.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		929740108	4,973.000	WESTINGHOUSE AIR BRAKE TECHNOL CAS..		11/12/2021	11/12/2021	11/29/2021	0.000000	0.00	596.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		931142103	37,148.000	WALMART INC CASH DIVIDEND 055%		12/9/2021	12/9/2021	1/3/2022	0.000000	0.00	20,431.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		931142103	914.000	WALMART INC LATE POSTING DIVIDEND ADJ..		12/9/2021	12/9/2021	1/3/2022	0.000000	0.00	502.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		931427108	18,541.000	WALGREENS BOOTS ALLIANCE INC CASH DI..		11/12/2021	11/12/2021	12/10/2021	0.000000	0.00	8,853.33	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		94106L109	10,141.000	WASTE MANAGEMENT INC CASH DIVIDEND ..		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	5,831.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		949746101	106,718.000	WELLS FARGO & CO CASH DIVIDEND 0..		11/4/2021	11/4/2021	12/1/2021	0.000000	0.00	21,343.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		95040Q104	10,879.000	WELLTOWER INC CASH DIVIDEND 061%		11/15/2021	11/15/2021	11/23/2021	0.000000	0.00	6,636.19	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		955306105	1,949.000	WEST PHARMACEUTICAL SERVICES I CASH ..		11/9/2021	11/9/2021	11/17/2021	0.000000	0.00	350.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		959802109	10,822.000	WESTERN UNION CO/THE CASH DIVIDEND ..		12/16/2021	12/16/2021	12/31/2021	0.000000	0.00	2,543.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		96145D105	7,132.000	WESTROCK CO CASH DIVIDEND 025%		11/9/2021	11/9/2021	11/23/2021	0.000000	0.00	1,783.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		962166104	19,018.000	WEYERHAEUSER CO CASH DIVIDEND 05..		10/4/2021	10/4/2021	10/19/2021	0.000000	0.00	9,509.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		962166104	19,018.000	WEYERHAEUSER CO CASH DIVIDEND 01..		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	3,233.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		963320106	1,659.000	WHIRLPOOL CORP CASH DIVIDEND 140%		11/18/2021	11/18/2021	12/15/2021	0.000000	0.00	2,322.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		969457100	30,279.000	WILLIAMS COS INC/THE CASH DIVIDEND ..		12/9/2021	12/9/2021	12/27/2021	0.000000	0.00	12,414.39	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		969457100	2,080.000	WILLIAMS COS INC/THE LATE POSTING DIVI..		12/9/2021	12/9/2021	12/27/2021	0.000000	0.00	852.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		983898100	14,159.000	XCEL ENERGY INC CASH DIVIDEND 045%		12/21/2021	12/21/2021	1/20/2022	0.000000	0.00	6,477.74	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		983919101	6,364.000	XILINX INC CASH DIVIDEND 037%		11/5/2021	11/5/2021	11/15/2021	0.000000	0.00	2,354.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		98419M100	4,751.000	XYLEM INC/NY CASH DIVIDEND 028%		11/22/2021	11/22/2021	12/21/2021	0.000000	0.00	1,330.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		988498101	7,828.000	YUM BRANDS INC CASH DIVIDEND 050%		11/24/2021	11/24/2021	12/10/2021	0.000000	0.00	3,914.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		98956P102	5,749.000	ZIMMER BIOMET HOLDINGS INC CASH DIVID..		12/27/2021	12/27/2021	1/31/2022	0.000000	0.00	1,379.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		989701107	4,204.000	ZIONS BANCORP NA CASH DIVIDEND 0..		11/9/2021	11/9/2021	11/18/2021	0.000000	0.00	1,597.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		98978V103	12,322.000	ZOETIS INC CASH DIVIDEND 025%		10/28/2021	10/28/2021	12/1/2021	0.000000	0.00	3,080.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G0176J109	2,389.000	ALLEGION PLC CASH DIVIDEND 036%		12/17/2021	12/17/2021	12/30/2021	0.000000	0.00	860.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G0250X107	40,776.000	AMCOR PLC CASH DIVIDEND 012%		11/23/2021	11/23/2021	12/14/2021	0.000000	0.00	4,893.12	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G0403H108	5,891.000	AON PLC CASH DIVIDEND 051%		10/29/2021	10/29/2021	11/15/2021	0.000000	0.00	3,004.41	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G1151C101	16,524.000	ACCENTURE PLC CASH DIVIDEND 097%		10/13/2021	10/13/2021	11/15/2021	0.000000	0.00	16,028.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G29183103	10,468.000	EATON CORP PLC CASH DIVIDEND 076%		11/10/2021	11/10/2021	11/30/2021	0.000000	0.00	7,955.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G3223R108	1,052.000	EVEREST RE GROUP LTD CASH DIVIDEND ..		11/30/2021	11/30/2021	12/22/2021	0.000000	0.00	1,630.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G47567105	10,148.000	IHS MARKIT LTD CASH DIVIDEND 020%		10/28/2021	10/28/2021	11/12/2021	0.000000	0.00	2,029.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G491BT108	8,801.000	INVESCO LTD CASH DIVIDEND 017%		11/10/2021	11/10/2021	12/2/2021	0.000000	0.00	1,496.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G51502105	18,969.000	JOHNSON CONTROLS INTERNATIONAL CAS..		12/17/2021	12/17/2021	1/14/2022	0.000000	0.00	6,449.46	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G5494J103	13,355.000	LINDE PLC CASH DIVIDEND 106%		12/2/2021	12/2/2021	12/17/2021	0.000000	0.00	14,156.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G5960L103	39,551.000	MEDTRONIC PLC CASH DIVIDEND 063%		12/21/2021	12/21/2021	1/14/2022	0.000000	0.00	24,917.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G6518L108	9,269.000	NIELSEN HOLDINGS PLC CASH DIVIDEND ..		11/17/2021	11/17/2021	12/2/2021	0.000000	0.00	556.14	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G7997R103	5,394.000	SEAGATE TECHNOLOGY HOLDINGS PL CAS..		12/21/2021	12/21/2021	1/5/2022	0.000000	0.00	3,775.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G7S00T104	4,273.000	PENTAIR PLC CASH DIVIDEND 020%		10/21/2021	10/21/2021	11/5/2021	0.000000	0.00	854.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G8473T100	2,533.000	STERIS PLC CASH DIVIDEND 043%		11/22/2021	11/22/2021	12/17/2021	0.000000	0.00	1,089.19	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G8994E103	6,346.000	TRANE TECHNOLOGIES PLC CASH DIVIDEN..		12/2/2021	12/2/2021	12/31/2021	0.000000	0.00	3,744.14	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		G96629103	3,337.000	WILLIS TOWERS WATSON PLC CASH DIVIDE..		12/30/2021	12/30/2021	1/18/2022	0.000000	0.00	2,669.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		H1467J104	11,685.000	CHUBB LTD CASH DIVIDEND 080%		12/16/2021	12/16/2021	1/7/2022	0.000000	0.00	9,348.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		H2906T109	4,047.000	GARMIN LTD CASH DIVIDEND 067%		12/14/2021	12/14/2021	12/31/2021	0.000000	0.00	2,711.49	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		H84989104	8,650.000	TE CONNECTIVITY LTD CASH DIVIDEND 0.		11/18/2021	11/18/2021	12/3/2021	0.000000	0.00	4,325.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		N53745100	6,819.000	LYONDELLBASELL INDUSTRIES NV CASH DL.		11/26/2021	11/26/2021	12/6/2021	0.000000	0.00	7,705.47	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		N6596X109	-7,177.000	NXP SEMICONDUCTORS NV		9/14/2021	9/14/2021	10/6/2021	0.000000	0.00	-605.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		N6596X109	0.000	NXP SEMICONDUCTORS NV ADR RECLAIM L.		10/1/2021	6/14/2021	7/6/2021	0.000000	0.00	552.39	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DA		N6596X109	7,061.000	NXP SEMICONDUCTORS NV CASH DIVIDEND.		12/14/2021	12/14/2021	1/6/2022	0.000000	0.00	3,971.81	0.00
DIVIDENDS					6,961,055.000							3,484,026.18	3,484,026.18	0.00
U.S. DOLLAR					6,961,055.000							3,484,026.18	3,484,026.18	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		001055102	16,124.000	AFLAC INC		12/1/2021	11/16/2021	12/1/2021	0.000000	5,320.92	5,320.92	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		00130H105	17,015.000	AES CORP/THE		11/15/2021	11/1/2021	11/15/2021	0.000000	2,560.76	2,560.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		00206R102	183,388.000	AT&T INC		11/1/2021	10/7/2021	11/1/2021	0.000000	95,361.76	95,361.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		002824100	46,731.000	ABBOTT LABORATORIES		11/15/2021	10/14/2021	11/15/2021	0.000000	21,028.95	21,028.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		00287Y109	45,493.000	ABBVIE INC		11/15/2021	10/14/2021	11/15/2021	0.000000	59,140.90	59,140.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		00751Y106	1,703.000	ADVANCE AUTO PARTS INC		10/1/2021	9/16/2021	10/1/2021	0.000000	1,703.00	1,703.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		00846U101	8,095.000	AGILENT TECHNOLOGIES INC		10/27/2021	10/4/2021	10/27/2021	0.000000	1,570.43	1,570.43	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		009158106	5,808.000	AIR PRODUCTS AND CHEMICALS INC		11/8/2021	9/30/2021	11/8/2021	0.000000	8,712.00	8,712.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		012653101	3,038.000	ALBEMARLE CORP		10/1/2021	9/16/2021	10/1/2021	0.000000	1,184.82	1,184.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		015271109	3,645.000	ALEXANDRIA REAL ESTATE EQUITIE		10/15/2021	9/29/2021	10/15/2021	0.000000	4,082.40	4,082.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		018802108	6,652.000	ALLIANT ENERGY CORP		11/15/2021	10/29/2021	11/15/2021	0.000000	2,677.43	2,677.43	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		020002101	7,791.000	ALLSTATE CORP/THE		10/1/2021	8/30/2021	10/1/2021	0.000000	6,310.71	6,310.71	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		02209S103	48,167.000	ALTRIA GROUP INC		10/12/2021	9/14/2021	10/12/2021	0.000000	43,350.30	43,350.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		023608102	6,861.000	AMEREN CORP		12/31/2021	12/7/2021	12/31/2021	0.000000	3,773.55	3,773.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		025537101	13,480.000	AMERICAN ELECTRIC POWER CO INC		12/10/2021	11/9/2021	12/10/2021	0.000000	10,514.40	10,514.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		025816109	16,380.000	AMERICAN EXPRESS CO		11/10/2021	10/7/2021	11/10/2021	0.000000	7,043.40	7,043.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		026874784	22,777.000	AMERICAN INTERNATIONAL GROUP I		12/30/2021	12/15/2021	12/30/2021	0.000000	7,288.64	7,288.64	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		03027X100	11,740.000	AMERICAN TOWER CORP		10/15/2021	9/27/2021	10/15/2021	0.000000	15,379.40	15,379.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		030420103	4,814.000	AMERICAN WATER WORKS CO INC		12/1/2021	11/9/2021	12/1/2021	0.000000	2,900.44	2,900.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		03073E105	3,857.000	AMERISOURCEBERGEN CORP		11/29/2021	11/12/2021	11/29/2021	0.000000	1,774.22	1,774.22	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		03076C106	2,917.000	AMERIPRISE FINANCIAL INC		11/19/2021	11/5/2021	11/19/2021	0.000000	3,296.21	3,296.21	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		031100100	5,941.000	AMETEK INC		12/24/2021	12/7/2021	12/24/2021	0.000000	1,188.20	1,188.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		031162100	14,564.000	AMGEN INC		12/8/2021	11/15/2021	12/8/2021	0.000000	25,632.64	25,632.64	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		032095101	15,375.000	AMPHENOL CORP		10/13/2021	9/20/2021	10/13/2021	0.000000	2,229.38	2,229.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		032654105	13,764.000	ANALOG DEVICES INC		12/14/2021	12/2/2021	12/14/2021	0.000000	9,497.16	9,497.16	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		036752103	6,336.000	ANTHEM INC		12/21/2021	12/2/2021	12/21/2021	0.000000	7,159.68	7,159.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		03743Q108	8,993.000	APA CORP		11/22/2021	10/21/2021	11/22/2021	0.000000	562.06	562.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		037833100	408,108.000	APPLE INC		11/12/2021	11/5/2021	11/11/2021	0.000000	89,783.76	89,783.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		038222105	23,753.000	APPLIED MATERIALS INC		12/16/2021	11/24/2021	12/16/2021	0.000000	5,700.72	5,700.72	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		039483102	13,869.000	ARCHER-DANIELS-MIDLAND CO		12/8/2021	11/16/2021	12/8/2021	0.000000	5,131.53	5,131.53	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		04621X108	1,581.000	ASSURANT INC		12/20/2021	11/26/2021	12/20/2021	0.000000	1,075.08	1,075.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		049560105	3,539.000	ATMOS ENERGY CORP		12/13/2021	11/26/2021	12/13/2021	0.000000	2,406.52	2,406.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		053015103	11,075.000	AUTOMATIC DATA PROCESSING INC		10/1/2021	9/9/2021	10/1/2021	0.000000	10,299.75	10,299.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		053484101	3,639.000	AVALONBAY COMMUNITIES INC		10/15/2021	10/1/2021	10/15/2021	0.000000	5,786.01	5,786.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		053611109	2,190.000	AVERY DENNISON CORP		12/15/2021	11/30/2021	12/15/2021	0.000000	1,489.20	1,489.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		05722G100	21,139.000	BAKER HUGHES CO		11/12/2021	11/1/2021	11/12/2021	0.000000	3,805.02	3,805.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		058498106	8,709.000	BALL CORP		12/15/2021	11/30/2021	12/15/2021	0.000000	1,741.80	1,741.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		060505104	192,277.000	BANK OF AMERICA CORP		12/31/2021	12/2/2021	12/31/2021	0.000000	40,378.17	40,378.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		064058100	20,930.000	BANK OF NEW YORK MELLON CORP/T		11/12/2021	10/29/2021	11/12/2021	0.000000	7,116.20	7,116.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		070830104	6,607.000	BATH & BODY WORKS INC		12/3/2021	11/18/2021	12/3/2021	0.000000	991.05	991.05	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		071813109	13,088.000	BAXTER INTERNATIONAL INC		10/1/2021	9/2/2021	10/1/2021	0.000000	3,664.64	3,664.64	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		075887109	7,649.000	BECTON DICKINSON AND CO		12/31/2021	12/9/2021	12/31/2021	0.000000	6,654.63	6,654.63	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		084423102	3,636.000	W R BERKLEY CORP		12/22/2021	12/6/2021	12/22/2021	0.000000	4,108.68	4,108.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		086516101	5,802.000	BEST BUY CO INC		10/5/2021	9/13/2021	10/5/2021	0.000000	4,061.40	4,061.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		09073M104	990.000	BIO-TECHNE CORP		11/26/2021	11/10/2021	11/26/2021	0.000000	316.80	316.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		09247X101	3,718.000	BLACKROCK INC		12/23/2021	12/6/2021	12/23/2021	0.000000	15,355.34	15,355.34	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		099724106	6,201.000	BORGWARNER INC		12/15/2021	11/30/2021	12/15/2021	0.000000	1,054.17	1,054.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		101121101	3,605.000	BOSTON PROPERTIES INC		10/29/2021	9/29/2021	10/29/2021	0.000000	3,532.90	3,532.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		110122108	57,748.000	BRISTOL-MYERS SQUIBB CO		11/1/2021	9/30/2021	11/1/2021	0.000000	28,296.52	28,296.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		11133T103	3,022.000	BROADRIDGE FINANCIAL SOLUTIONS		10/5/2021	9/14/2021	10/5/2021	0.000000	1,934.08	1,934.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		11135F101	10,967.000	BROADCOM INC		12/31/2021	12/21/2021	12/31/2021	0.000000	44,964.70	44,964.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		115236101	6,129.000	BROWN & BROWN INC		11/17/2021	11/2/2021	11/17/2021	0.000000	628.22	628.22	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		115637209	4,754.000	BROWN-FORMAN CORP		10/1/2021	9/2/2021	10/1/2021	0.000000	853.34	853.34	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		115637209	2,748.000	BROWN-FORMAN CORP		12/28/2021	12/2/2021	12/28/2021	0.000000	518.00	518.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		115637209	2,068.000	BROWN-FORMAN CORP		12/28/2021	12/2/2021	12/28/2021	0.000000	389.82	389.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		115637209	2,068.000	BROWN-FORMAN CORP		12/29/2021	12/8/2021	12/29/2021	0.000000	2,068.00	2,068.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		115637209	2,748.000	BROWN-FORMAN CORP		12/29/2021	12/8/2021	12/29/2021	0.000000	2,748.00	2,748.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		12503M108	2,836.000	CBOE GLOBAL MARKETS INC		12/15/2021	11/29/2021	12/15/2021	0.000000	1,361.28	1,361.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		12514G108	3,653.000	CDW CORP/DE		12/10/2021	11/23/2021	12/10/2021	0.000000	1,826.50	1,826.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		125269100	5,223.000	CF INDUSTRIES HOLDINGS INC		11/30/2021	11/12/2021	11/30/2021	0.000000	1,566.90	1,566.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		12541W209	3,461.000	CH ROBINSON WORLDWIDE INC		10/1/2021	9/2/2021	10/1/2021	0.000000	1,765.11	1,765.11	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		125523100	8,835.000	CIGNA CORP		12/22/2021	12/6/2021	12/22/2021	0.000000	8,835.00	8,835.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		12572Q105	9,565.000	CME GROUP INC		12/28/2021	12/9/2021	12/28/2021	0.000000	8,608.50	8,608.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		125896100	7,691.000	CMS ENERGY CORP		11/30/2021	11/4/2021	11/30/2021	0.000000	3,345.59	3,345.59	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		126408103	58,877.000	CSX CORP		12/15/2021	11/29/2021	12/15/2021	0.000000	5,495.17	5,495.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		126650100	33,787.000	CVS HEALTH CORP		11/1/2021	10/21/2021	11/1/2021	0.000000	16,893.50	16,893.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		127097103	9,859.000	COTERRA ENERGY INC		10/22/2021	10/13/2021	10/22/2021	0.000000	4,929.50	4,929.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		127097103	21,121.000	COTERRA ENERGY INC		11/24/2021	11/12/2021	11/24/2021	0.000000	6,336.30	6,336.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		134429109	5,251.000	CAMPBELL SOUP CO		11/1/2021	10/6/2021	11/1/2021	0.000000	1,942.87	1,942.87	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		14040H105	11,300.000	CAPITAL ONE FINANCIAL CORP		11/26/2021	11/12/2021	11/26/2021	0.000000	6,780.00	6,780.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		14149Y108	7,580.000	CARDINAL HEALTH INC		10/15/2021	9/30/2021	10/15/2021	0.000000	3,720.26	3,720.26	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		14448C104	23,190.000	CARRIER GLOBAL CORP		11/22/2021	10/28/2021	11/22/2021	0.000000	2,782.80	2,782.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		149123101	14,378.000	CATERPILLAR INC		11/19/2021	10/22/2021	11/19/2021	0.000000	15,959.58	15,959.58	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		150870103	2,914.000	CELANESE CORP		11/15/2021	10/29/2021	11/15/2021	0.000000	1,981.52	1,981.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		15189T107	16,462.000	CENTERPOINT ENERGY INC		12/9/2021	11/17/2021	12/9/2021	0.000000	2,798.54	2,798.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		156782104	7,754.000	CERNER CORP		10/12/2021	9/24/2021	10/12/2021	0.000000	1,705.88	1,705.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		166764100	50,278.000	CHEVRON CORP		12/10/2021	11/17/2021	12/10/2021	0.000000	67,372.52	67,372.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		171340102	6,344.000	CHURCH & DWIGHT CO INC		12/1/2021	11/12/2021	12/1/2021	0.000000	1,601.86	1,601.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		172062101	3,091.000	CINCINNATI FINANCIAL CORP		10/15/2021	9/15/2021	10/15/2021	0.000000	1,947.33	1,947.33	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		172062101	808.000	CINCINNATI FINANCIAL CORP		10/15/2021	9/15/2021	10/15/2021	0.000000	509.04	509.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		17275R102	110,986.000	CISCO SYSTEMS INC/DELAWARE		10/27/2021	10/4/2021	10/27/2021	0.000000	41,064.82	41,064.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		172908105	2,306.000	CINTAS CORP		12/15/2021	11/12/2021	12/15/2021	0.000000	2,190.70	2,190.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		172967424	52,537.000	CITIGROUP INC		11/24/2021	10/29/2021	11/24/2021	0.000000	26,793.87	26,793.87	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		174610105	10,892.000	CITIZENS FINANCIAL GROUP INC		11/12/2021	10/28/2021	11/12/2021	0.000000	4,247.88	4,247.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		177376100	3,141.000	CITRIX SYSTEMS INC		12/21/2021	12/6/2021	12/21/2021	0.000000	1,162.17	1,162.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		189054109	3,262.000	CLOROX CO/THE		11/10/2021	10/26/2021	11/10/2021	0.000000	3,783.92	3,783.92	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		191216100	100,999.000	COCA-COLA CO/THE		10/1/2021	9/14/2021	10/1/2021	0.000000	42,419.58	42,419.58	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		191216100	101,801.000	COCA-COLA CO/THE		12/15/2021	11/30/2021	12/15/2021	0.000000	42,756.42	42,756.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		192446102	13,619.000	COGNIZANT TECHNOLOGY SOLUTIONS		11/30/2021	11/18/2021	11/30/2021	0.000000	3,268.56	3,268.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		194162103	22,164.000	COLGATE-PALMOLIVE CO		11/15/2021	10/20/2021	11/15/2021	0.000000	9,973.80	9,973.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		20030N101	119,033.000	COMCAST CORP		10/27/2021	10/5/2021	10/27/2021	0.000000	29,758.25	29,758.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		200340107	3,634.000	COMERICA INC		10/1/2021	9/14/2021	10/1/2021	0.000000	2,471.12	2,471.12	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		205887102	12,400.000	CONAGRA BRANDS INC		12/1/2021	10/29/2021	12/1/2021	0.000000	3,875.00	3,875.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		20825C104	34,800.000	CONOCOPHILLIPS		12/1/2021	10/27/2021	12/1/2021	0.000000	16,008.00	16,008.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		209115104	9,346.000	CONSOLIDATED EDISON INC		12/15/2021	11/16/2021	12/15/2021	0.000000	7,243.15	7,243.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		21036P108	4,357.000	CONSTELLATION BRANDS INC		11/19/2021	11/4/2021	11/19/2021	0.000000	3,311.32	3,311.32	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		219350105	20,042.000	CORNING INC		12/17/2021	11/10/2021	12/17/2021	0.000000	4,810.08	4,810.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		22052L104	19,526.000	CORTEVA INC		12/15/2021	11/10/2021	12/15/2021	0.000000	2,733.64	2,733.64	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		22160K105	11,576.000	COSTCO WHOLESALE CORP		11/12/2021	10/28/2021	11/12/2021	0.000000	9,145.04	9,145.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		22822V101	11,511.000	CROWN CASTLE INTERNATIONAL COR		12/31/2021	12/14/2021	12/31/2021	0.000000	16,921.17	16,921.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		231021106	3,804.000	CUMMINS INC		12/2/2021	11/18/2021	12/2/2021	0.000000	5,515.80	5,515.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		23331A109	8,434.000	DR HORTON INC		12/15/2021	12/3/2021	12/15/2021	0.000000	1,897.65	1,897.65	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		233331107	5,042.000	DTE ENERGY CO		10/15/2021	9/17/2021	10/15/2021	0.000000	4,159.65	4,159.65	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		235851102	16,512.000	DANAHER CORP		10/29/2021	9/29/2021	10/29/2021	0.000000	3,467.52	3,467.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		237194105	3,362.000	DARDEN RESTAURANTS INC		11/1/2021	10/7/2021	11/1/2021	0.000000	3,698.20	3,698.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		244199105	7,565.000	DEERE & CO		11/8/2021	9/29/2021	11/8/2021	0.000000	7,943.25	7,943.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		24906P109	5,579.000	DENTSPLY SIRONA INC		10/8/2021	9/23/2021	10/8/2021	0.000000	613.69	613.69	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		25179M103	16,769.000	DEVON ENERGY CORP		12/30/2021	12/9/2021	12/30/2021	0.000000	14,085.96	14,085.96	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		25278X109	4,160.000	DIAMONDBACK ENERGY INC		11/18/2021	11/9/2021	11/18/2021	0.000000	2,080.00	2,080.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		254709108	7,571.000	DISCOVER FINANCIAL SERVICES		12/9/2021	11/23/2021	12/9/2021	0.000000	3,785.50	3,785.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		256677105	6,063.000	DOLLAR GENERAL CORP		10/19/2021	10/4/2021	10/19/2021	0.000000	2,546.46	2,546.46	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		25746U109	21,019.000	DOMINION ENERGY INC		12/20/2021	12/2/2021	12/20/2021	0.000000	13,241.97	13,241.97	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		25754A201	982.000	DOMINO'S PIZZA INC		12/30/2021	12/14/2021	12/30/2021	0.000000	923.08	923.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		260003108	3,966.000	DOVER CORP		12/14/2021	11/29/2021	12/14/2021	0.000000	1,984.00	1,984.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		260557103	19,758.000	DOW INC		12/10/2021	11/29/2021	12/10/2021	0.000000	13,830.60	13,830.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		264411505	9,899.000	DUKE REALTY CORP		11/30/2021	11/15/2021	11/30/2021	0.000000	2,771.72	2,771.72	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		26441C204	20,420.000	DUKE ENERGY CORP		12/16/2021	11/10/2021	12/16/2021	0.000000	20,113.70	20,113.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		26614N102	13,613.000	DUPONT DE NEMOURS INC		12/15/2021	11/29/2021	12/15/2021	0.000000	4,083.90	4,083.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		26875P101	15,173.000	EOG RESOURCES INC		10/29/2021	10/14/2021	10/29/2021	0.000000	6,258.86	6,258.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		26875P101	15,550.000	EOG RESOURCES INC		12/30/2021	12/14/2021	12/30/2021	0.000000	31,100.00	31,100.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		277432100	3,553.000	EASTMAN CHEMICAL CO		10/1/2021	9/14/2021	10/1/2021	0.000000	2,451.57	2,451.57	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		278642103	16,469.000	EBAY INC		12/17/2021	11/30/2021	12/17/2021	0.000000	2,964.42	2,964.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		278865100	6,475.000	ECOLAB INC		10/15/2021	9/13/2021	10/15/2021	0.000000	3,108.00	3,108.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		281020107	10,005.000	EDISON INTERNATIONAL		11/1/2021	9/29/2021	10/31/2021	0.000000	6,628.31	6,628.31	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		285512109	7,399.000	ELECTRONIC ARTS INC		12/22/2021	12/7/2021	12/22/2021	0.000000	1,257.83	1,257.83	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		291011104	15,798.000	EMERSON ELECTRIC CO		12/10/2021	11/10/2021	12/10/2021	0.000000	8,135.97	8,135.97	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		29364G103	5,215.000	ENTERGY CORP		12/1/2021	11/12/2021	12/1/2021	0.000000	5,267.15	5,267.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		294429105	3,165.000	EQUIFAX INC		12/15/2021	11/23/2021	12/15/2021	0.000000	1,234.35	1,234.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		29444U700	2,315.000	EQUINIX INC		12/15/2021	11/16/2021	12/15/2021	0.000000	6,644.05	6,644.05	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		29476L107	8,847.000	EQUITY RESIDENTIAL		10/8/2021	9/24/2021	10/8/2021	0.000000	5,330.32	5,330.32	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		2971778105	1,666.000	ESSEX PROPERTY TRUST INC		10/15/2021	9/29/2021	10/15/2021	0.000000	3,481.94	3,481.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		30034W106	6,179.000	EVERGY INC		12/20/2021	11/18/2021	12/20/2021	0.000000	3,537.48	3,537.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		30040W108	9,152.000	EVERSOURCE ENERGY		12/31/2021	12/16/2021	12/31/2021	0.000000	5,514.08	5,514.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		30161N101	25,366.000	EXELON CORP		12/10/2021	11/12/2021	12/10/2021	0.000000	9,702.50	9,702.50	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		302130109	4,397.000	EXPEDITORS INTERNATIONAL OF WA		12/15/2021	11/30/2021	12/15/2021	0.000000	2,550.26	2,550.26	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		30225T102	3,564.000	EXTRA SPACE STORAGE INC		12/31/2021	12/14/2021	12/31/2021	0.000000	4,455.00	4,455.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		30231G102	110,022.000	EXXON MOBIL CORP		12/10/2021	11/10/2021	12/10/2021	0.000000	96,819.36	96,819.36	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		302491303	3,383.000	FMC CORP		10/21/2021	9/29/2021	10/21/2021	0.000000	1,623.84	1,623.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		311900104	15,010.000	FASTENAL CO		11/23/2021	10/25/2021	11/23/2021	0.000000	4,202.80	4,202.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		313747206	1,782.000	FEDERAL REALTY INVESTMENT TRUS		10/15/2021	9/21/2021	10/15/2021	0.000000	1,906.74	1,906.74	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		31428X106	6,354.000	FEDEX CORP		10/1/2021	9/2/2021	10/1/2021	0.000000	4,765.50	4,765.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		31428X106	6,551.000	FEDEX CORP		12/27/2021	12/10/2021	12/27/2021	0.000000	4,913.25	4,913.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		31620M106	16,451.000	FIDELITY NATIONAL INFORMATION		12/27/2021	12/10/2021	12/27/2021	0.000000	6,415.89	6,415.89	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		316773100	17,239.000	FIFTH THIRD BANCORP		10/15/2021	9/29/2021	10/15/2021	0.000000	5,171.70	5,171.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		33616C100	2,577.000	FIRST REPUBLIC BANK/CA		11/12/2021	10/27/2021	11/12/2021	0.000000	566.94	566.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		33616C100	1,944.000	FIRST REPUBLIC BANK/CA		11/12/2021	10/27/2021	11/12/2021	0.000000	427.68	427.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		337932107	14,338.000	FIRSTENERGY CORP		12/1/2021	11/4/2021	12/1/2021	0.000000	5,591.82	5,591.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		345370860	102,015.000	FORD MOTOR CO		12/1/2021	11/18/2021	12/1/2021	0.000000	10,201.50	10,201.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		34959J108	7,369.000	FORTIVE CORP		12/30/2021	11/24/2021	12/30/2021	0.000000	515.83	515.83	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		34959J108	2,117.000	FORTIVE CORP		12/30/2021	11/24/2021	12/30/2021	0.000000	148.19	148.19	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		34964C106	3,617.000	FORTUNE BRANDS HOME & SECURITY		12/15/2021	11/24/2021	12/15/2021	0.000000	940.42	940.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		354613101	7,263.000	FRANKLIN RESOURCES INC		10/15/2021	9/29/2021	10/15/2021	0.000000	2,033.64	2,033.64	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		35671D857	39,606.000	FREEPORT-MCMORAN INC		11/1/2021	10/14/2021	11/1/2021	0.000000	2,970.45	2,970.45	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		363576109	5,186.000	ARTHUR J GALLAGHER & CO		12/17/2021	12/2/2021	12/17/2021	0.000000	2,489.28	2,489.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		364760108	5,535.000	GAP INC/THE		10/27/2021	10/5/2021	10/27/2021	0.000000	664.20	664.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		369550108	6,260.000	GENERAL DYNAMICS CORP		11/12/2021	10/7/2021	11/12/2021	0.000000	7,449.40	7,449.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		369604301	28,815.000	GENERAL ELEC CO		10/25/2021	9/24/2021	10/25/2021	0.000000	2,305.20	2,305.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		370334104	15,734.000	GENERAL MILLS INC		11/1/2021	10/7/2021	11/1/2021	0.000000	8,024.34	8,024.34	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		372460105	3,760.000	GENUINE PARTS CO		10/1/2021	9/2/2021	10/1/2021	0.000000	3,064.40	3,064.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		375558103	33,393.000	GILEAD SCIENCES INC		12/30/2021	12/14/2021	12/30/2021	0.000000	23,709.03	23,709.03	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		37940X102	7,824.000	GLOBAL PAYMENTS INC		12/30/2021	12/15/2021	12/30/2021	0.000000	1,956.00	1,956.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		37959E102	2,446.000	GLOBE LIFE INC		11/1/2021	10/1/2021	11/1/2021	0.000000	483.09	483.09	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		38141G104	8,764.000	GOLDMAN SACHS GROUP INC/THE		12/30/2021	12/1/2021	12/30/2021	0.000000	17,528.00	17,528.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		384802104	1,158.000	WW GRAINGER INC		12/1/2021	11/5/2021	12/1/2021	0.000000	1,875.96	1,875.96	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		40412C101	6,565.000	HCA HEALTHCARE INC		12/29/2021	12/13/2021	12/29/2021	0.000000	3,151.20	3,151.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		40434L105	31,265.000	HP INC		10/6/2021	9/7/2021	10/6/2021	0.000000	6,059.16	6,059.16	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		406216101	22,030.000	HALLIBURTON CO		12/22/2021	12/8/2021	12/22/2021	0.000000	991.35	991.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		410345102	8,833.000	HANESBRANDS INC		11/30/2021	11/8/2021	11/30/2021	0.000000	1,324.95	1,324.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		416515104	9,297.000	HARTFORD FINANCIAL SERVICES GR		10/4/2021	8/31/2021	10/4/2021	0.000000	3,253.95	3,253.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		418056107	3,351.000	HASBRO INC		11/15/2021	10/29/2021	11/15/2021	0.000000	2,278.68	2,278.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		42250P103	14,077.000	HEALTHPEAK PROPERTIES INC		11/19/2021	11/5/2021	11/19/2021	0.000000	4,223.10	4,223.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		426281101	1,917.000	JACK HENRY & ASSOCIATES INC		12/23/2021	12/2/2021	12/23/2021	0.000000	881.82	881.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		427866108	3,782.000	HERSHEY CO/THE		12/15/2021	11/18/2021	12/15/2021	0.000000	3,407.58	3,407.58	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		42809H107	7,340.000	HESS CORP		12/30/2021	12/14/2021	12/30/2021	0.000000	1,835.00	1,835.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		42824C109	33,990.000	HEWLETT PACKARD ENTERPRISE CO		10/6/2021	9/10/2021	10/6/2021	0.000000	4,078.80	4,078.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		437076102	27,643.000	HOME DEPOT INC/THE		12/16/2021	12/1/2021	12/16/2021	0.000000	45,610.95	45,610.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		438516106	17,949.000	HONEYWELL INTERNATIONAL INC		12/3/2021	11/10/2021	12/3/2021	0.000000	17,590.02	17,590.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		440452100	94.000	HORMEL FOODS CORP		11/15/2021	10/15/2021	11/15/2021	0.000000	23.03	23.03	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		440452100	7,337.000	HORMEL FOODS CORP		11/15/2021	10/15/2021	11/15/2021	0.000000	1,797.57	1,797.57	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		443201108	9,998.000	HOWMET AEROSPACE INC		11/26/2021	11/4/2021	11/25/2021	0.000000	199.96	199.96	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		444859102	3,375.000	HUMANA INC		10/29/2021	9/29/2021	10/29/2021	0.000000	2,362.50	2,362.50	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		445658107	2,228.000	JB HUNT TRANSPORT SERVICES INC		11/19/2021	11/4/2021	11/19/2021	0.000000	668.40	668.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		446150104	9,245.000	HUNTINGTON BANCSHARES INC/OH		10/1/2021	9/16/2021	10/1/2021	0.000000	1,386.75	1,386.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		446150104	29,158.000	HUNTINGTON BANCSHARES INC/OH		10/1/2021	9/16/2021	10/1/2021	0.000000	4,373.70	4,373.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		446413106	1,064.000	HUNTINGTON INGALLS INDUSTRIES		12/10/2021	11/24/2021	12/10/2021	0.000000	1,255.52	1,255.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		45167R104	1,971.000	IDEX CORP		10/29/2021	10/14/2021	10/29/2021	0.000000	1,064.34	1,064.34	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		452308109	7,508.000	ILLINOIS TOOL WORKS INC		10/14/2021	9/29/2021	10/14/2021	0.000000	9,159.76	9,159.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		45687V106	10,532.000	INGERSOLL RAND INC		12/17/2021	11/9/2021	12/17/2021	0.000000	210.64	210.64	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		458140100	105,475.000	INTEL CORP		12/1/2021	11/4/2021	12/1/2021	0.000000	36,652.56	36,652.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		45866F104	14,999.000	INTERCONTINENTAL EXCHANGE INC		12/31/2021	12/16/2021	12/31/2021	0.000000	4,949.67	4,949.67	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		459200101	23,478.000	INTERNATIONAL BUSINESS MACHINE		12/10/2021	11/9/2021	12/10/2021	0.000000	38,503.92	38,503.92	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		459506101	6,699.000	INTERNATIONAL FLAVORS & FRAGRA		10/5/2021	9/23/2021	10/5/2021	0.000000	5,292.21	5,292.21	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		460146103	10,280.000	INTERNATIONAL PAPER CO		12/15/2021	11/12/2021	12/15/2021	0.000000	4,754.50	4,754.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		460690100	10,014.000	INTERPUBLIC GROUP OF COS INC/T		12/15/2021	11/30/2021	12/15/2021	0.000000	2,703.78	2,703.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		461202103	7,059.000	INTUIT INC		10/18/2021	10/7/2021	10/18/2021	0.000000	4,800.12	4,800.12	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		46284V101	7,515.000	IRON MOUNTAIN INC		10/6/2021	9/14/2021	10/6/2021	0.000000	4,648.03	4,648.03	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		46625H100	77,575.000	JPMORGAN CHASE & CO		11/1/2021	10/5/2021	10/31/2021	0.000000	77,575.00	77,575.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		469814107	3,389.000	JACOBS ENGINEERING GROUP INC		10/29/2021	10/14/2021	10/29/2021	0.000000	711.69	711.69	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		478160104	68,413.000	JOHNSON & JOHNSON		12/7/2021	11/22/2021	12/7/2021	0.000000	72,517.78	72,517.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		48203R104	8,414.000	JUNIPER NETWORKS INC		12/22/2021	11/30/2021	12/22/2021	0.000000	1,682.80	1,682.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		482480100	3,971.000	KLA CORP		12/1/2021	11/12/2021	12/1/2021	0.000000	4,169.55	4,169.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		485170302	2,367.000	KANSAS CITY SOUTHERN		10/6/2021	9/10/2021	10/6/2021	0.000000	1,278.18	1,278.18	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		487836108	26.000	KELLOGG CO		12/15/2021	11/30/2021	12/15/2021	0.000000	15.08	15.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		487836108	6,558.000	KELLOGG CO		12/15/2021	11/30/2021	12/15/2021	0.000000	3,803.64	3,803.64	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		493267108	23,726.000	KEYCORP		12/15/2021	11/29/2021	12/15/2021	0.000000	4,626.57	4,626.57	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		494368103	8,782.000	KIMBERLY-CLARK CORP		10/4/2021	9/9/2021	10/4/2021	0.000000	10,011.48	10,011.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		49446R109	2,972.000	KIMCO REALTY CORP		12/23/2021	12/8/2021	12/23/2021	0.000000	505.24	505.24	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		49446R109	12,334.000	KIMCO REALTY CORP		12/23/2021	12/8/2021	12/23/2021	0.000000	2,096.78	2,096.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		49456B101	50,240.000	KINDER MORGAN INC		11/15/2021	10/29/2021	11/15/2021	0.000000	13,564.80	13,564.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		500754106	17,448.000	KRAFT HEINZ CO/THE		12/17/2021	11/24/2021	12/17/2021	0.000000	6,979.20	6,979.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		501044101	18,516.000	KROGER CO/THE		12/1/2021	11/12/2021	12/1/2021	0.000000	3,888.36	3,888.36	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		501889208	6,842.000	LKQ CORP		12/2/2021	11/9/2021	12/2/2021	0.000000	1,710.50	1,710.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		502431109	5,224.000	L3HARRIS TECHNOLOGIES INC		12/3/2021	11/18/2021	12/3/2021	0.000000	5,328.48	5,328.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		512807108	3,610.000	LAM RESEARCH CORP		10/13/2021	9/27/2021	10/13/2021	0.000000	5,415.00	5,415.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		513272104	3,700.000	LAMB WESTON HOLDINGS INC		12/3/2021	11/4/2021	12/3/2021	0.000000	869.50	869.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		518439104	6,029.000	ESTEE LAUDER COS INC/THE		12/15/2021	11/29/2021	12/15/2021	0.000000	3,617.40	3,617.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		524660107	3,468.000	LEGGITT & PLATT INC		10/15/2021	9/14/2021	10/15/2021	0.000000	1,456.56	1,456.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		525327102	3,770.000	LEIDOS HOLDINGS INC		12/30/2021	12/14/2021	12/30/2021	0.000000	1,357.20	1,357.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		526057104	7,128.000	LENNAR CORP		10/28/2021	10/13/2021	10/28/2021	0.000000	1,782.00	1,782.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		532457108	20,634.000	ELL LILLY & CO		12/10/2021	11/12/2021	12/10/2021	0.000000	17,538.90	17,538.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		534187109	4,528.000	LINCOLN NATIONAL CORP		11/1/2021	10/7/2021	11/1/2021	0.000000	1,901.76	1,901.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		539830109	6,510.000	LOCKHEED MARTIN CORP		12/27/2021	11/30/2021	12/27/2021	0.000000	18,228.00	18,228.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		540424108	5,285.000	LOEWS CORP		12/7/2021	11/23/2021	12/7/2021	0.000000	330.31	330.31	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		548661107	18,070.000	LOWE'S COS INC		11/3/2021	10/19/2021	11/3/2021	0.000000	14,456.00	14,456.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		550241103	24,375.000	LUMEN TECHNOLOGIES INC		12/10/2021	11/26/2021	12/10/2021	0.000000	6,093.75	6,093.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		55261F104	3,313.000	M&T BANK CORP		12/31/2021	11/29/2021	12/31/2021	0.000000	3,975.60	3,975.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		552953101	10,652.000	MGM RESORTS INTERNATIONAL		12/15/2021	12/9/2021	12/15/2021	0.000000	26.63	26.63	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		55354G100	2,146.000	MSCI INC		11/30/2021	11/10/2021	11/30/2021	0.000000	2,231.84	2,231.84	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		565849106	18,810.000	MARATHON OIL CORP		12/10/2021	11/16/2021	12/10/2021	0.000000	1,128.60	1,128.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		56585A102	16,017.000	MARATHON PETROLEUM CORP		12/10/2021	11/16/2021	12/10/2021	0.000000	9,289.86	9,289.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		57060D108	1,016.000	MARKETAXESS HOLDINGS INC		11/17/2021	11/2/2021	11/17/2021	0.000000	670.56	670.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		571748102	13,402.000	MARSH & MCLENNAN COS INC		11/15/2021	10/7/2021	11/15/2021	0.000000	7,170.07	7,170.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		573284106	1,698.000	MARTIN MARIETTA MATERIALS INC		12/31/2021	11/30/2021	12/31/2021	0.000000	1,035.78	1,035.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		574599106	6,602.000	MASCO CORP		11/29/2021	11/10/2021	11/29/2021	0.000000	1,551.47	1,551.47	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		57636Q104	22,792.000	MASTERCARD INC		11/9/2021	10/7/2021	11/9/2021	0.000000	10,028.48	10,028.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		579780206	6,457.000	MCCORMICK & CO INC:MD		10/26/2021	10/8/2021	10/26/2021	0.000000	2,195.38	2,195.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		580135101	19,415.000	MCDONALD'S CORP		12/15/2021	11/30/2021	12/15/2021	0.000000	26,792.70	26,792.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		58155Q103	4,117.000	MCKESSON CORP		10/1/2021	8/31/2021	10/1/2021	0.000000	1,934.99	1,934.99	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		58933Y105	65,902.000	MERCK & CO INC		10/7/2021	9/14/2021	10/7/2021	0.000000	42,836.30	42,836.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		59156R108	18,554.000	METLIFE INC		12/14/2021	11/8/2021	12/14/2021	0.000000	8,905.92	8,905.92	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		594918104	195,297.000	MICROSOFT CORP		12/9/2021	11/17/2021	12/9/2021	0.000000	121,084.14	121,084.14	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		595017104	13,802.000	MICROCHIP TECHNOLOGY INC		12/3/2021	11/18/2021	12/3/2021	0.000000	3,202.06	3,202.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		595112103	28,917.000	MICRON TECHNOLOGY INC		10/18/2021	9/30/2021	10/18/2021	0.000000	2,891.70	2,891.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		59522J103	2,997.000	MID-AMERICA APARTMENT COMMUNIT		10/29/2021	10/14/2021	10/29/2021	0.000000	3,071.93	3,071.93	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		60871R209	4,828.000	MOLSON COORS BEVERAGE CO		12/15/2021	12/2/2021	12/15/2021	0.000000	1,641.52	1,641.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		609207105	36,169.000	MONDELEZ INTERNATIONAL INC		10/14/2021	9/29/2021	10/14/2021	0.000000	12,659.15	12,659.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		609839105	1,115.000	MONOLITHIC POWER SYSTEMS INC		10/15/2021	9/29/2021	10/15/2021	0.000000	669.00	669.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		615369105	4,249.000	MOODY'S CORP		12/14/2021	11/22/2021	12/14/2021	0.000000	2,634.38	2,634.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		617446448	37,948.000	MORGAN STANLEY		11/15/2021	10/28/2021	11/15/2021	0.000000	26,563.60	26,563.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		61945C103	8,490.000	MOSAIC CO/THE		12/16/2021	12/1/2021	12/16/2021	0.000000	636.75	636.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		620076307	4,416.000	MOTOROLA SOLUTIONS INC		10/15/2021	9/14/2021	10/15/2021	0.000000	3,135.36	3,135.36	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		629377508	6,454.000	NRG ENERGY INC		11/15/2021	10/29/2021	11/15/2021	0.000000	2,097.55	2,097.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		631103108	3,062.000	NASDAQ INC		12/17/2021	12/2/2021	12/17/2021	0.000000	1,653.48	1,653.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		64110D104	5,802.000	NETAPP INC		10/27/2021	10/7/2021	10/27/2021	0.000000	2,901.00	2,901.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		651229106	9,827.000	NEWELL BRANDS INC		12/15/2021	11/29/2021	12/15/2021	0.000000	2,260.21	2,260.21	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		651639106	21,429.000	NEWMONT CORP		12/28/2021	12/8/2021	12/28/2021	0.000000	11,785.95	11,785.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		65249B109	10,181.000	NEWS CORP		10/13/2021	9/14/2021	10/13/2021	0.000000	1,018.10	1,018.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		65249B208	3,169.000	NEWS CORP		10/13/2021	9/14/2021	10/13/2021	0.000000	316.90	316.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		65339F101	51,002.000	NEXTERA ENERGY INC		12/15/2021	11/24/2021	12/15/2021	0.000000	19,635.77	19,635.77	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		654106103	33,184.000	NIKE INC		10/1/2021	8/27/2021	10/1/2021	0.000000	9,125.60	9,125.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		654106103	33,215.000	NIKE INC		12/28/2021	12/3/2021	12/28/2021	0.000000	10,130.58	10,130.58	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		65473P105	10,473.000	NISOURCE INC		11/19/2021	10/28/2021	11/19/2021	0.000000	2,304.06	2,304.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		655844108	6,419.000	NORFOLK SOUTHERN CORP		11/19/2021	11/4/2021	11/19/2021	0.000000	6,996.71	6,996.71	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		665859104	5,417.000	NORTHERN TRUST CORP		10/1/2021	9/9/2021	10/1/2021	0.000000	3,791.90	3,791.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		666807102	3,975.000	NORTHROP GRUMMAN CORP		12/15/2021	11/26/2021	12/15/2021	0.000000	6,240.75	6,240.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		668771108	15,944.000	NORTONLIFELOCK INC		12/15/2021	11/19/2021	12/15/2021	0.000000	1,993.00	1,993.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		670346105	7,829.000	NUCOR CORP		11/10/2021	9/29/2021	11/10/2021	0.000000	3,170.75	3,170.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		67066G104	64,762.000	NVIDIA CORP		12/23/2021	12/1/2021	12/23/2021	0.000000	2,590.48	2,590.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		674599105	21,865.000	OCCIDENTAL PETROLEUM CORP		10/15/2021	9/9/2021	10/15/2021	0.000000	218.65	218.65	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		679580100	2,446.000	OLD DOMINION FREIGHT LINE INC		12/15/2021	11/30/2021	12/15/2021	0.000000	489.20	489.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		681919106	5,468.000	OMNICOM GROUP INC		10/12/2021	9/20/2021	10/12/2021	0.000000	3,827.60	3,827.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		682680103	10,979.000	ONEOK INC		11/15/2021	10/29/2021	11/15/2021	0.000000	10,265.37	10,265.37	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		68389X105	42,810.000	ORACLE CORP		10/26/2021	10/8/2021	10/26/2021	0.000000	13,699.20	13,699.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		68622V106	6,636.000	ORGANON & CO		12/16/2021	11/19/2021	12/16/2021	0.000000	1,858.08	1,858.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		68902V107	11,428.000	OTIS WORLDWIDE CORP		12/10/2021	11/18/2021	12/10/2021	0.000000	2,742.72	2,742.72	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		693475105	11,187.000	PNC FINANCIAL SERVICES GROUP I		11/5/2021	10/14/2021	11/5/2021	0.000000	13,983.75	13,983.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		693506107	6,325.000	PPG INDUSTRIES INC		12/10/2021	11/9/2021	12/10/2021	0.000000	3,731.75	3,731.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		693511106	20,026.000	PPL CORP		10/1/2021	9/9/2021	10/1/2021	0.000000	8,310.79	8,310.79	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		693656100	1,843.000	PVH CORP		12/17/2021	11/23/2021	12/17/2021	0.000000	69.11	69.11	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		693718108	9,183.000	PACCAR INC		12/7/2021	11/15/2021	12/7/2021	0.000000	3,122.22	3,122.22	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		695156109	2,472.000	PACKAGING CORP OF AMERICA		10/15/2021	9/14/2021	10/15/2021	0.000000	2,472.00	2,472.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		701094104	3,302.000	PARKER-HANNIFIN CORP		12/3/2021	11/10/2021	12/3/2021	0.000000	3,401.06	3,401.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		704326107	8,424.000	YAYCHEX INC		11/29/2021	10/29/2021	11/29/2021	0.000000	5,559.84	5,559.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		712704105	6,116.000	PEOPLE'S UNITED FINANCIAL INC		11/15/2021	10/29/2021	11/15/2021	0.000000	1,116.17	1,116.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		712704105	4,983.000	PEOPLE'S UNITED FINANCIAL INC		11/15/2021	10/29/2021	11/15/2021	0.000000	909.40	909.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		714046109	2,943.000	PERKINELMER INC		11/12/2021	10/21/2021	11/12/2021	0.000000	206.01	206.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		717081103	145,707.000	Pfizer INC		12/6/2021	11/4/2021	12/6/2021	0.000000	56,825.73	56,825.73	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		718172109	40,941.000	PHILIP MORRIS INTERNATIONAL IN		10/14/2021	9/28/2021	10/14/2021	0.000000	48,617.44	48,617.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		718172109	40,941.000	PHILIP MORRIS INTERNATIONAL IN		10/14/2021	9/28/2021	10/14/2021	0.000000	2,558.81	2,558.81	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		718546104	11,531.000	PHILLIPS 66		12/1/2021	11/16/2021	12/1/2021	0.000000	10,608.52	10,608.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		723484101	2,990.000	PINNACLE WEST CAPITAL CORP		12/1/2021	11/15/2021	12/1/2021	0.000000	2,541.50	2,541.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		723787107	5,693.000	PIONEER NATURAL RESOURCES CO		10/14/2021	9/29/2021	10/14/2021	0.000000	3,188.08	3,188.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		723787107	5,693.000	PIONEER NATURAL RESOURCES CO		12/14/2021	11/29/2021	12/14/2021	0.000000	17,192.86	17,192.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		73278L105	1,096.000	POOL CORP		11/24/2021	11/9/2021	11/24/2021	0.000000	876.80	876.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		74144T108	6,044.000	T ROWE PRICE GROUP INC		12/30/2021	12/15/2021	12/30/2021	0.000000	6,527.52	6,527.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		74251V102	6,424.000	PRINCIPAL FINANCIAL GROUP INC		12/21/2021	11/30/2021	12/21/2021	0.000000	4,111.36	4,111.36	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		742718109	63,319.000	PROCTER & GAMBLE CO/THE		11/15/2021	10/21/2021	11/15/2021	0.000000	55,074.87	55,074.87	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		743315103	15,283.000	PROGRESSIVE CORP/THE		10/15/2021	10/6/2021	10/15/2021	0.000000	1,528.30	1,528.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		743315103	15,585.000	PROGRESSIVE CORP/THE		12/29/2021	12/17/2021	12/29/2021	0.000000	23,377.50	23,377.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		74340W103	19,689.000	PROLOGIS INC		12/31/2021	12/13/2021	12/31/2021	0.000000	12,404.07	12,404.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		744320102	10,102.000	PRUDENTIAL FINANCIAL INC		12/16/2021	11/22/2021	12/16/2021	0.000000	11,617.30	11,617.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		744573106	13,087.000	PUBLIC SERVICE ENTERPRISE GROU		12/31/2021	12/8/2021	12/31/2021	0.000000	6,674.37	6,674.37	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		74460D109	4,060.000	PUBLIC STORAGE		12/30/2021	12/14/2021	12/30/2021	0.000000	8,120.00	8,120.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		745867101	6,884.000	PULTEGROUP INC		10/5/2021	9/17/2021	10/5/2021	0.000000	963.76	963.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		747525103	29,315.000	QUALCOMM INC		12/16/2021	12/1/2021	12/16/2021	0.000000	19,934.20	19,934.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		74762E102	3,596.000	QUANTA SERVICES INC		10/15/2021	9/30/2021	10/15/2021	0.000000	215.76	215.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		74834L100	3,185.000	QUEST DIAGNOSTICS INC		10/20/2021	10/4/2021	10/20/2021	0.000000	1,974.70	1,974.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		751212101	1,268.000	RALPH LAUREN CORP		10/8/2021	9/23/2021	10/8/2021	0.000000	871.75	871.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		754730109	4,876.000	RAYMOND JAMES FINANCIAL INC		10/15/2021	9/30/2021	10/15/2021	0.000000	1,267.76	1,267.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		75513E101	38,850.000	RAYTHEON TECHNOLOGIES CORP		12/16/2021	11/18/2021	12/16/2021	0.000000	19,813.50	19,813.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		756109104	10,086.000	REALTY INCOME CORP		10/15/2021	9/30/2021	10/15/2021	0.000000	2,380.30	2,380.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		756109104	10,086.000	REALTY INCOME CORP		11/15/2021	11/1/2021	11/15/2021	0.000000	2,380.30	2,380.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		756109104	14,321.000	REALTY INCOME CORP		12/15/2021	11/30/2021	12/15/2021	0.000000	3,522.97	3,522.97	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		758849103	4,112.000	REGENCY CENTERS CORP		10/5/2021	9/14/2021	10/5/2021	0.000000	2,446.64	2,446.64	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		7591EP100	25,020.000	REGIONS FINANCIAL CORP		10/1/2021	9/2/2021	10/1/2021	0.000000	4,253.40	4,253.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		760759100	5,489.000	REPUBLIC SERVICES INC		10/15/2021	9/30/2021	10/15/2021	0.000000	2,524.94	2,524.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		761152107	3,920.000	RESMED INC		12/16/2021	11/8/2021	12/16/2021	0.000000	1,646.40	1,646.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		770323103	2,912.000	ROBERT HALF INTERNATIONAL INC		12/15/2021	11/23/2021	12/15/2021	0.000000	1,106.56	1,106.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		773903109	2,998.000	ROCKWELL AUTOMATION INC		12/10/2021	11/12/2021	12/10/2021	0.000000	3,357.76	3,357.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		775711104	6,108.000	ROLLINS INC		12/10/2021	11/8/2021	12/10/2021	0.000000	1,099.44	1,099.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		776696106	2,751.000	ROPERS TECHNOLOGIES INC		10/20/2021	10/5/2021	10/20/2021	0.000000	1,547.44	1,547.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		778296103	9,245.000	ROSS STORES INC		12/31/2021	12/6/2021	12/31/2021	0.000000	2,634.83	2,634.83	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		78409V104	6,233.000	S&P GLOBAL INC		12/10/2021	11/24/2021	12/10/2021	0.000000	4,799.41	4,799.41	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		78410G104	2,836.000	SBA COMMUNICATIONS CORP		12/16/2021	11/17/2021	12/16/2021	0.000000	1,644.88	1,644.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		806857108	36,395.000	SCHLUMBERGER LTD		10/7/2021	8/31/2021	10/7/2021	0.000000	4,549.38	4,549.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		808513105	39,519.000	CHARLES SCHWAB CORP/THE		11/26/2021	11/10/2021	11/26/2021	0.000000	7,113.42	7,113.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		81211K100	3,925.000	SEALED AIR CORP		12/17/2021	12/2/2021	12/17/2021	0.000000	785.00	785.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		816851109	8,166.000	SEMPRA ENERGY		10/15/2021	9/23/2021	10/15/2021	0.000000	8,982.60	8,982.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		824348106	6,373.000	SHERWIN-WILLIAMS CO/THE		12/3/2021	11/18/2021	12/3/2021	0.000000	3,505.15	3,505.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		828806109	8,752.000	SIMON PROPERTY GROUP INC		12/31/2021	12/9/2021	12/31/2021	0.000000	14,440.80	14,440.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		83088M102	4,273.000	SKYWORKS SOLUTIONS INC		12/14/2021	11/22/2021	12/14/2021	0.000000	2,392.88	2,392.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		831865209	2,649.000	A O SMITH CORP		11/15/2021	10/28/2021	11/15/2021	0.000000	741.72	741.72	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		831865209	1,005.000	A O SMITH CORP		11/15/2021	10/28/2021	11/15/2021	0.000000	281.40	281.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		832696405	2,788.000	J M SMUCKER CO/THE		12/1/2021	11/10/2021	12/1/2021	0.000000	2,760.12	2,760.12	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		833034101	1,402.000	SNAP-ON INC		12/10/2021	11/18/2021	12/10/2021	0.000000	1,990.84	1,990.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		842587107	27,966.000	SOUTHERN CO/THE		12/6/2021	11/12/2021	12/6/2021	0.000000	18,457.56	18,457.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		854502101	4,221.000	STANLEY BLACK & DECKER INC		12/21/2021	11/30/2021	12/21/2021	0.000000	3,334.59	3,334.59	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		855244109	30,643.000	STARBUCKS CORP		11/26/2021	11/10/2021	11/26/2021	0.000000	15,015.07	15,015.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		857477103	9,012.000	STATE STREET CORP		10/12/2021	9/30/2021	10/12/2021	0.000000	5,136.84	5,136.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		863667101	8,682.000	STRYKER CORP		10/29/2021	9/29/2021	10/29/2021	0.000000	5,469.66	5,469.66	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		87165B103	14,440.000	SYNCHRONY FINANCIAL		11/12/2021	10/29/2021	11/12/2021	0.000000	3,176.80	3,176.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		871829107	13,308.000	SYSCO CORP		10/22/2021	9/30/2021	10/22/2021	0.000000	6,254.76	6,254.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		872540109	30,748.000	TJX COS INC/THE		12/2/2021	11/8/2021	12/2/2021	0.000000	7,994.48	7,994.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		876030107	7,230.000	TAPESTRY INC		12/27/2021	12/2/2021	12/27/2021	0.000000	1,807.50	1,807.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		87612E106	12,777.000	TARGET CORP		12/10/2021	11/16/2021	12/10/2021	0.000000	11,499.30	11,499.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		879369106	1,178.000	TELEFLEX INC		12/15/2021	11/12/2021	12/15/2021	0.000000	400.52	400.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		880770102	4,227.000	TERADYNE INC		12/17/2021	11/23/2021	12/17/2021	0.000000	422.70	422.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		882508104	23,992.000	TEXAS INSTRUMENTS INC		11/15/2021	10/29/2021	11/15/2021	0.000000	27,590.80	27,590.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		883203101	5,875.000	TEXTRON INC		10/1/2021	9/9/2021	10/1/2021	0.000000	117.50	117.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		883556102	10,229.000	THERMO FISHER SCIENTIFIC INC		10/15/2021	9/14/2021	10/15/2021	0.000000	2,659.54	2,659.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		88579Y101	15,248.000	3M CO		12/13/2021	11/18/2021	12/12/2021	0.000000	22,567.04	22,567.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		892356106	2,917.000	TRACTOR SUPPLY CO		12/8/2021	11/19/2021	12/8/2021	0.000000	1,516.84	1,516.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		89417E109	6,645.000	TRAVELERS COS INC/THE		12/31/2021	12/9/2021	12/31/2021	0.000000	5,847.60	5,847.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		89832Q109	34,764.000	TRUIST FINANCIAL CORP		12/1/2021	11/10/2021	12/1/2021	0.000000	16,686.72	16,686.72	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		902494103	7,588.000	TYSON FOODS INC		12/15/2021	11/30/2021	12/15/2021	0.000000	3,490.48	3,490.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		902653104	7,142.000	UDR INC		11/1/2021	10/7/2021	11/1/2021	0.000000	2,588.98	2,588.98	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		902973304	34,172.000	US BANCORP		10/15/2021	9/29/2021	10/15/2021	0.000000	15,719.12	15,719.12	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		907818108	17,368.000	UNION PACIFIC CORP		12/30/2021	12/17/2021	12/30/2021	0.000000	20,494.24	20,494.24	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		911312106	19,023.000	UNITED PARCEL SERVICE INC		12/8/2021	11/19/2021	12/8/2021	0.000000	19,403.46	19,403.46	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		91324P102	24,505.000	UNITEDHEALTH GROUP INC		12/14/2021	12/3/2021	12/14/2021	0.000000	35,532.25	35,532.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		913903100	1,986.000	UNIVERSAL HEALTH SERVICES INC		12/15/2021	11/30/2021	12/15/2021	0.000000	397.20	397.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		918204108	8,680.000	VF CORP		12/20/2021	12/9/2021	12/20/2021	0.000000	4,340.00	4,340.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		91913Y100	10,329.000	VALERO ENERGY CORP		12/9/2021	11/17/2021	12/9/2021	0.000000	10,122.42	10,122.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		92276F100	9,664.000	VENTAS INC		10/14/2021	9/30/2021	10/14/2021	0.000000	4,348.80	4,348.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		92343V104	107,583.000	VERIZON COMMUNICATIONS INC		11/1/2021	10/7/2021	11/1/2021	0.000000	68,853.12	68,853.12	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		92345Y106	4,297.000	VERISK ANALYTICS INC		12/31/2021	12/14/2021	12/31/2021	0.000000	1,246.13	1,246.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		92556H206	15,762.000	VIACOMCBS INC		10/1/2021	9/14/2021	10/1/2021	0.000000	3,782.88	3,782.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		92556V106	31,793.000	VIATRIS INC		12/16/2021	11/22/2021	12/16/2021	0.000000	3,497.23	3,497.23	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		92826C839	43,876.000	VISA INC		12/7/2021	11/10/2021	12/7/2021	0.000000	16,453.50	16,453.50	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		929042109	4,013.000	VORNADO REALTY TRUST		11/19/2021	11/5/2021	11/19/2021	0.000000	2,126.89	2,126.89	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		929160109	3,564.000	VULCAN MATERIALS CO		12/2/2021	11/15/2021	12/2/2021	0.000000	1,318.68	1,318.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		92939U106	8,524.000	WEC ENERGY GROUP INC		12/1/2021	11/10/2021	12/1/2021	0.000000	5,775.01	5,775.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		929740108	4,973.000	WESTINGHOUSE AIR BRAKE TECHNOL		11/29/2021	11/12/2021	11/29/2021	0.000000	596.76	596.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		931427108	18,541.000	WALGREENS BOOTS ALLIANCE INC		12/10/2021	11/12/2021	12/10/2021	0.000000	8,853.33	8,853.33	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		94106L109	10,141.000	WASTE MANAGEMENT INC		12/17/2021	12/2/2021	12/17/2021	0.000000	5,831.08	5,831.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		949746101	106,718.000	WELLS FARGO & CO		12/1/2021	11/4/2021	12/1/2021	0.000000	21,343.60	21,343.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		95040Q104	10,879.000	WELLTOWER INC		11/23/2021	11/15/2021	11/23/2021	0.000000	6,636.19	6,636.19	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		955306105	1,949.000	WEST PHARMACEUTICAL SERVICES I		11/17/2021	11/9/2021	11/17/2021	0.000000	350.82	350.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		959802109	10,822.000	WESTERN UNION CO/THE		12/31/2021	12/16/2021	12/31/2021	0.000000	2,543.18	2,543.18	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		96145D105	7,132.000	WESTROCK CO		11/23/2021	11/9/2021	11/23/2021	0.000000	1,783.00	1,783.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		962166104	19,018.000	WEYERHAEUSER CO		10/19/2021	10/4/2021	10/19/2021	0.000000	9,509.00	9,509.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		962166104	19,018.000	WEYERHAEUSER CO		12/17/2021	12/2/2021	12/17/2021	0.000000	3,233.06	3,233.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		963320106	1,659.000	WHIRLPOOL CORP		12/15/2021	11/18/2021	12/15/2021	0.000000	2,322.60	2,322.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		969457100	32,359.000	WILLIAMS COS INC/THE		12/27/2021	12/9/2021	12/27/2021	0.000000	13,267.19	13,267.19	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		98389B100	14,008.000	XCEL ENERGY INC		10/20/2021	9/14/2021	10/20/2021	0.000000	6,408.66	6,408.66	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		983919101	6,364.000	XILINX INC		11/15/2021	11/5/2021	11/15/2021	0.000000	2,354.68	2,354.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		98419M100	4,751.000	XVLEM INC/NY		12/21/2021	11/22/2021	12/21/2021	0.000000	1,330.28	1,330.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		988498101	7,828.000	YUM! BRANDS INC		12/10/2021	11/24/2021	12/10/2021	0.000000	3,914.00	3,914.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		98956P102	5,231.000	ZIMMER BIOMET HOLDINGS INC		10/29/2021	9/29/2021	10/29/2021	0.000000	1,255.44	1,255.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		989701107	4,204.000	ZIONS BANCORP NA		11/18/2021	11/9/2021	11/18/2021	0.000000	1,597.52	1,597.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		98978V103	12,322.000	ZOETIS INC		12/1/2021	10/28/2021	12/1/2021	0.000000	3,080.50	3,080.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G0176J109	2,389.000	ALLEGION PLC		12/30/2021	12/17/2021	12/30/2021	0.000000	860.04	860.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G0250X107	40,776.000	AMCOR PLC		12/14/2021	11/23/2021	12/14/2021	0.000000	4,893.12	4,893.12	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G0403H108	5,891.000	AON PLC		11/15/2021	10/29/2021	11/15/2021	0.000000	3,004.41	3,004.41	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G1151C101	16,524.000	ACCENTURE PLC		11/15/2021	10/13/2021	11/15/2021	0.000000	16,028.28	16,028.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G29183103	10,468.000	EATON CORP PLC		12/1/2021	11/30/2021	11/30/2021	0.000000	7,955.68	7,955.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G3223R108	1,052.000	EVEREST RE GROUP LTD		12/22/2021	11/30/2021	12/22/2021	0.000000	1,630.60	1,630.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G47567105	10,148.000	IHS MARKIT LTD		11/12/2021	10/28/2021	11/12/2021	0.000000	2,029.60	2,029.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G491BT108	8,801.000	INVESCO LTD		12/2/2021	11/10/2021	12/2/2021	0.000000	1,496.17	1,496.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G51502105	18,517.000	JOHNSON CONTROLS INTERNATIONAL		10/15/2021	9/24/2021	10/15/2021	0.000000	4,999.59	4,999.59	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G5494J103	13,355.000	LINDE PLC		12/17/2021	12/2/2021	12/17/2021	0.000000	14,156.30	14,156.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G5960L103	35,110.000	MEDTRONIC PLC		10/15/2021	9/23/2021	10/15/2021	0.000000	22,119.30	22,119.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G6518L108	9,269.000	NIELSEN HOLDINGS PLC		12/2/2021	11/17/2021	12/2/2021	0.000000	556.14	556.14	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G7997R103	5,403.000	SEAGATE TECHNOLOGY HOLDINGS PL		10/6/2021	9/21/2021	10/6/2021	0.000000	3,620.01	3,620.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		GS00T104	4,273.000	PENTAIR PLC		11/5/2021	10/21/2021	11/5/2021	0.000000	854.60	854.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G8473T100	2,533.000	STERIS PLC		12/17/2021	11/22/2021	12/17/2021	0.000000	1,089.19	1,089.19	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G8994E103	6,346.000	TRANE TECHNOLOGIES PLC		12/31/2021	12/2/2021	12/31/2021	0.000000	3,744.14	3,744.14	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		G96629103	3,402.000	WILLIS TOWERS WATSON PLC		10/15/2021	9/29/2021	10/15/2021	0.000000	2,721.60	2,721.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		H1467J104	11,704.000	CHUBB LTD		10/8/2021	9/16/2021	10/8/2021	0.000000	9,363.20	9,363.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		H2906T109	4,047.000	GARMIN LTD		12/31/2021	12/14/2021	12/31/2021	0.000000	2,711.49	2,711.49	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		H84989104	8,650.000	TE CONNECTIVITY LTD		12/3/2021	11/18/2021	12/3/2021	0.000000	4,325.00	4,325.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		N53745100	6,819.000	LYONDELLBASELL INDUSTRIES NV		12/6/2021	11/26/2021	12/6/2021	0.000000	7,705.47	7,705.47	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		N6596X109	7,177.000	NXP SEMICONDUCTORS NV		10/6/2021	9/14/2021	10/6/2021	0.000000	3,431.50	3,431.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	DV		N6596X109	0.000	NXP SEMICONDUCTORS NV		10/1/2021	6/14/2021	7/6/2021	0.000000	552.39	552.39	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		N6596X109	0.000	REFUND FOREIGN WITHHOLDING TAX NXP S...		12/9/2021	12/9/2021		0.000000	550.67	550.67	0.00
INTEREST					0.000							20.48	20.48	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
U.S. DOLLAR					0.000							20.48	20.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/4/2021	10/4/2021	10/1/2021	0.000000	8.39	8.39	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/2/2021	11/2/2021	11/1/2021	0.000000	7.95	7.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	IT		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/2/2021	12/2/2021	12/1/2021	0.000000	8.27	8.27	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CR INTEREST-ACCOUNT 9567748400		11/1/2021	10/29/2021	10/29/2021	0.000000	0.03	0.03	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		NA9123459	0.000	DR INTEREST-ACCOUNT 9567748400		11/1/2021	10/29/2021	10/29/2021	0.000000	-24.76	-24.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	OD CHRGR WRITE-OFF		10/29/2021	10/29/2021	10/29/2021	0.000000	20.60	20.60	0.00
INTEREST ACCRUAL					0.000							0.00	0.02	0.00
U.S. DOLLAR					0.000							0.00	0.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		9/30/2021	9/30/2021	10/1/2021	0.000000	0.00	0.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/31/2021	10/31/2021	11/1/2021	0.000000	0.00	-0.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	IA		996085619	0.000	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/30/2021	11/30/2021	12/1/2021	0.000000	0.00	0.02	0.00
MANUAL JOURNAL ENTRIES					0.000							0.00	0.00	0.00
U.S. DOLLAR					0.000							0.00	0.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE SEPTEMBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	203.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE OCTOBER 2021 GL ACCT.(71..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-69.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	69.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE NOVEMBER 2021 GL ACCT.(..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-55.05	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT.(71042C)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-69.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	69.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-55.05	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT.(71042C)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	55.05	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	55.05	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE DECEMBER 2021 GL ACCT.(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-73.66	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE SEPTEMBER 2021 GL..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	666.71	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE OCTOBER 2021 GL ACCT.(..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-515.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	515.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE NOVEMBER 2021 GL ACCT.(..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-456.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT.(220390)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-515.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	515.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-456.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT.(220390)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	456.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	456.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE DECEMBER 2021 GL ACCT.(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-514.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE SEPTEMBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-203.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE OCTOBER 2021 GL ACCT.(22..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	69.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-69.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE NOVEMBER 2021 GL ACCT.(..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	55.05	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT.(220391)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	69.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE OCTOBER 2021 GL ACC..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-69.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	55.05	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT.(220391)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-55.05	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL REBATE NOVEMBER 2021 GL A..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-55.05	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL REBATE DECEMBER 2021 GL ACCT.(..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	73.66	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN SEPTEMBER 2021..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-4,245.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN OCTOBER 2021 GL AC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	447.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-447.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN NOVEMBER 2021 GL A..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	2,992.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT.(120350)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	447.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-447.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	2,992.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT.(120350)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-2,992.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-2,992.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN DECEMBER 2021 GL A..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	3,362.73	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE SEPTEMBER 2021 GL..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-666.71	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE OCTOBER 2021 GL ACCT.(..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	515.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-515.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE NOVEMBER 2021 GL ACCT..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	456.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT.(710480)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	515.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE OCTOBER 2021 GL A..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	-515.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	456.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT.(710480)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-456.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL BANK FEE NOVEMBER 2021 GL ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-456.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL BANK FEE DECEMBER 2021 GL ACCT..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	514.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN SEPTEMBER 2021..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	4,245.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN OCTOBER 2021 GL AC..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-447.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	447.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN NOVEMBER 2021 GL A..		11/30/2021	11/30/2021	11/30/2021	0.000000	0.00	-2,992.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT.(625050)		10/31/2021	10/31/2021	10/31/2021	0.000000	0.00	-447.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN OCTOBER 2021 G..		11/1/2021	11/1/2021	11/1/2021	0.000000	0.00	447.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	-2,992.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REVERSAL GL ACCT.(625050)		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	2,992.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	REV BNY SL GROSS EARN NOVEMBER 2021 ..		12/1/2021	12/1/2021	12/1/2021	0.000000	0.00	2,992.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	JNL			0.000	BNY SL GROSS EARN DECEMBER 2021 GL A..		12/31/2021	12/31/2021	12/31/2021	0.000000	0.00	-3,362.73	0.00
MISCELLANEOUS ACTIVITY					-0.100							139.40	141.62	139.40
U.S. DOLLAR					-0.100							139.40	141.62	139.40
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		459200101	0.000	Cash in Lieu of Fractional Sha INTERNATIONAL..		11/16/2021	11/16/2021		0.000000	16.62	16.62	16.62
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		460146103	0.000	Cash in Lieu of Fractional Sha INTERNATIONAL..		11/3/2021	11/3/2021		0.000000	15.19	15.19	15.19
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		485170302	0.000	Cash in Lieu of Fractional Sha KANSAS CITY S..		12/22/2021	12/22/2021		0.000000	63.94	63.94	63.94
KR3F19020002	KR3F19020002: S&P 500 INDEX	SW		68629Y103	-0.100	RV: FRACADJ:RAF-ERU-IAS-6304437		11/15/2021	11/15/2021	11/15/2021	0.000000	-2.22	0.00	-2.22
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		754730109	0.000	Cash in Lieu of Fractional Sha RAYMOND JAME..		10/1/2021	10/1/2021		0.000000	43.62	43.62	43.62
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		756109104	0.000	Cash in Lieu of Fractional Sha REALTY INCOME..		12/1/2021	11/30/2021		0.000000	2.25	2.25	2.25
PURCHASES					3,967,788.240							43,257,093.17	-43,257,093.17	0.00
U.S. DOLLAR					3,967,788.240							43,257,093.17	-43,257,093.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	118,074.670	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/1/2021	10/1/2021	10/1/2021	1.000000	118,074.67	-118,074.67	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	14,698.090	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/5/2021	10/5/2021	10/5/2021	1.000000	14,698.09	-14,698.09	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	23,115.680	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/6/2021	10/6/2021	10/6/2021	1.000000	23,115.68	-23,115.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	42,836.300	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/7/2021	10/7/2021	10/7/2021	1.000000	42,836.30	-42,836.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	20,728.340	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/8/2021	10/8/2021	10/8/2021	1.000000	20,728.34	-20,728.34	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	8,979.380	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/13/2021	10/13/2021	10/13/2021	1.000000	8,979.38	-8,979.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	129,149.480	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/14/2021	10/14/2021	10/14/2021	1.000000	129,149.48	-129,149.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	45,898.560	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/15/2021	10/15/2021	10/15/2021	1.000000	45,898.56	-45,898.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	37,532.310	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/18/2021	10/18/2021	10/18/2021	1.000000	37,532.31	-37,532.31	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	9,930.800	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/20/2021	10/20/2021	10/20/2021	1.000000	9,930.80	-9,930.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	1,623.840	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/21/2021	10/21/2021	10/21/2021	1.000000	1,623.84	-1,623.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	11,184.260	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/22/2021	10/22/2021	10/22/2021	1.000000	11,184.26	-11,184.26	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	15,894.580	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/26/2021	10/26/2021	10/26/2021	1.000000	15,894.58	-15,894.58	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	75,958.700	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/27/2021	10/27/2021	10/27/2021	1.000000	75,958.70	-75,958.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	3,045.390	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/28/2021	10/28/2021	10/28/2021	1.000000	3,045.39	-3,045.39	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	27,170.080	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	10/29/2021	10/29/2021	10/29/2021	1.000000	27,170.08	-27,170.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	192,082.610	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/1/2021	11/1/2021	11/1/2021	1.000000	192,082.61	-192,082.61	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	7.950	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/2/2021	11/2/2021	11/2/2021	1.000000	7.95	-7.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	14,471.190	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/3/2021	11/3/2021	11/3/2021	1.000000	14,471.19	-14,471.19	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	552.390	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/4/2021	11/4/2021	11/4/2021	1.000000	552.39	-552.39	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	14,838.350	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/5/2021	11/5/2021	11/5/2021	1.000000	14,838.35	-14,838.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	10,238.970	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/9/2021	11/9/2021	11/9/2021	1.000000	10,238.97	-10,238.97	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	13,998.070	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/10/2021	11/10/2021	11/10/2021	1.000000	13,998.07	-13,998.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	127,974.930	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/12/2021	11/12/2021	11/12/2021	1.000000	127,974.93	-127,974.93	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	82,937.240	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/15/2021	11/15/2021	11/15/2021	1.000000	82,937.24	-82,937.24	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	19,032.690	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/16/2021	11/16/2021	11/16/2021	1.000000	19,032.69	-19,032.69	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	1,666.220	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/17/2021	11/17/2021	11/17/2021	1.000000	1,666.22	-1,666.22	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	3,677.520	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/18/2021	11/18/2021	11/18/2021	1.000000	3,677.52	-3,677.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	39,891.810	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/19/2021	11/19/2021	11/19/2021	1.000000	39,891.81	-39,891.81	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	12,621.990	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/23/2021	11/23/2021	11/23/2021	1.000000	12,621.99	-12,621.99	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	34,006.970	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/24/2021	11/24/2021	11/24/2021	1.000000	34,006.97	-34,006.97	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	29,425.250	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/26/2021	11/26/2021	11/26/2021	1.000000	29,425.25	-29,425.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	14,509.560	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	11/30/2021	11/30/2021	11/30/2021	1.000000	14,509.56	-14,509.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	168,107.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/1/2021	12/1/2021	12/1/2021	1.000000	168,107.02	-168,107.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	20,799.810	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/2/2021	12/2/2021	12/2/2021	1.000000	20,799.81	-20,799.81	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	36,383.490	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/3/2021	12/3/2021	12/3/2021	1.000000	36,383.49	-36,383.49	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	92,423.810	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/7/2021	12/7/2021	12/7/2021	1.000000	92,423.81	-92,423.81	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	51,684.470	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/8/2021	12/8/2021	12/8/2021	1.000000	51,684.47	-51,684.47	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	146,046.740	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/9/2021	12/9/2021	12/9/2021	1.000000	146,046.74	-146,046.74	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	862,319.280	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/13/2021	12/13/2021	12/13/2021	1.000000	862,319.28	-862,319.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	83,032.570	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/14/2021	12/14/2021	12/14/2021	1.000000	83,032.57	-83,032.57	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	177,694.020	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/15/2021	12/15/2021	12/15/2021	1.000000	177,694.02	-177,694.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	132,073.710	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/16/2021	12/16/2021	12/16/2021	1.000000	132,073.71	-132,073.71	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	43,604.350	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/17/2021	12/17/2021	12/17/2021	1.000000	43,604.35	-43,604.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	241,353.720	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/20/2021	12/20/2021	12/20/2021	1.000000	241,353.72	-241,353.72	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	16,939.600	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/22/2021	12/22/2021	12/22/2021	1.000000	16,939.60	-16,939.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	23,060.260	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/23/2021	12/23/2021	12/23/2021	1.000000	23,060.26	-23,060.26	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	31,432.850	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/28/2021	12/28/2021	12/28/2021	1.000000	31,432.85	-31,432.85	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	31,344.700	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/29/2021	12/29/2021	12/29/2021	1.000000	31,344.70	-31,344.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	135,588.690	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/30/2021	12/30/2021	12/30/2021	1.000000	135,588.69	-135,588.69	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		996085619	179,233.980	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	BANK OF NE..	12/31/2021	12/31/2021	12/31/2021	1.000000	179,233.98	-179,233.98	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		001055102	311.000	AFLAC INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	56.730000	17,645.52	-17,645.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00130H105	733.000	AES CORP/THE KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	24.880000	18,242.90	-18,242.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00206R102	2,240.000	AT&T INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	25.370000	56,851.20	-56,851.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00206R102	4,535.000	AT&T INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	23.170000	105,112.23	-105,112.23	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		002824100	1,126.000	ABBOTT LABORATORIES KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	132.370000	149,057.63	-149,057.63	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00287Y109	443.000	ABBVIE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	117.065011	51,864.23	-51,864.23	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00287Y109	1,130.000	ABBVIE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	121.870000	137,722.14	-137,722.14	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		003654100	14.000	ABIOMED INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	324.410000	4,541.85	-4,541.85	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		003654100	20.000	ABIOMED INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	315.550000	6,311.18	-6,311.18	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00507V109	337.000	ACTIVISION BLIZZARD INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	59.270000	19,976.69	-19,976.69	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00724F101	74.000	ADOBE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	664.988378	49,208.40	-49,208.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00724F101	304.000	ADOBE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	653.100000	198,544.83	-198,544.83	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00724F101	1,211.000	ADOBE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	556.640000	674,101.94	-674,101.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00751Y106	99.000	ADVANCE AUTO PARTS INC KENTUCKY RETI..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	234.030000	23,169.76	-23,169.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		007903107	974.000	ADVANCED MICRO DEVICES INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	145.240000	141,471.55	-141,471.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00846U101	118.000	AGILENT TECHNOLOGIES INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	151.420000	17,868.62	-17,868.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		009158106	88.000	AIR PRODUCTS AND CHEMICALS INC KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	295.670000	26,019.66	-26,019.66	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		00971T101	108.000	AKAMAI TECHNOLOGIES INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	112.030000	12,100.10	-12,100.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		011659109	122.000	ALASKA AIR GROUP INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	51.430000	6,275.44	-6,275.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		011659109	98.000	ALASKA AIR GROUP INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	50.030000	4,903.82	-4,903.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		012653101	207.000	ALBEMARLE CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	229.870000	47,584.95	-47,584.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		015271109	48.000	ALEXANDRIA REAL ESTATE EQUITIE KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	212.320000	10,191.74	-10,191.74	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		015271109	19.000	ALEXANDRIA REAL ESTATE EQUITIE KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	215.370000	4,092.20	-4,092.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		016255101	61.000	ALIGN TECHNOLOGY INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	675.220000	41,188.91	-41,188.91	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		016255101	51.000	ALIGN TECHNOLOGY INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	609.060000	31,062.52	-31,062.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		018802108	13.000	ALLIANT ENERGY CORP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	58.330000	758.39	-758.39	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		020002101	159.000	ALLSTATE CORP/THE KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	109.020000	17,335.45	-17,335.45	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		02079K107	182.000	ALPHABET INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	2,974.410000	541,344.08	-541,344.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		02079K107	23.000	ALPHABET INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	2,856.060000	65,689.59	-65,689.59	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		02079K305	194.000	ALPHABET INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	2,963.730000	574,965.17	-574,965.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		02079K305	41.000	ALPHABET INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	2,834.500000	116,214.87	-116,214.87	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		02209S103	1,190.000	ALTRIA GROUP INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	44.520000	52,988.32	-52,988.32	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		023135106	26.000	AMAZON.COM INC KENTUCKY RETIREMENT ..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	3,376.070000	87,778.08	-87,778.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		023135106	277.000	AMAZON.COM INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	3,523.160000	975,917.54	-975,917.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		023135106	145.000	AMAZON.COM INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	3,400.350000	493,052.06	-493,052.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		02376R102	1,155.000	AMERICAN AIRLINES GROUP INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	18.230000	21,064.89	-21,064.89	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		02376R102	581.000	AMERICAN AIRLINES GROUP INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	16.950000	9,853.18	-9,853.18	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		025816109	350.000	AMERICAN EXPRESS CO KENTUCKY RETIRE..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	180.950000	63,336.00	-63,336.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		025816109	408.000	AMERICAN EXPRESS CO KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	168.930000	68,926.70	-68,926.70	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		026874784	435.000	AMERICAN INTERNATIONAL GROUP I KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	54.970000	23,915.43	-23,915.43	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		03027X100	382.000	AMERICAN TOWER CORP KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	275.850000	105,377.76	-105,377.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		030420103	20.000	AMERICAN WATER WORKS CO INC KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	176.760000	3,535.36	-3,535.36	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		03073E105	128.000	AMERISOURCEBERGEN CORP KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	120.850000	15,469.82	-15,469.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		03073E105	16.000	AMERISOURCEBERGEN CORP KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	125.180000	2,003.02	-2,003.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		03076C106	112.000	AMERIPRISE FINANCIAL INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	300.580000	33,665.86	-33,665.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		031100100	217.000	AMETEK INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	141.060000	30,611.76	-30,611.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		031162100	560.000	AMGEN INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	213.530000	119,581.28	-119,581.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		032095101	557.000	AMPHENOL CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	83.540000	46,536.24	-46,536.24	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		032654105	562.000	ANALOG DEVICES INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	186.260000	104,682.62	-104,682.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		032654105	435.000	ANALOG DEVICES INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	170.110000	74,001.77	-74,001.77	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		03662Q105	54.000	ANSYS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	404.610000	21,849.37	-21,849.37	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		036752103	158.000	ANTHEM INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	415.970000	65,724.52	-65,724.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		03743Q108	1,075.000	APA CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	26.630000	28,635.85	-28,635.85	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		037833100	10,135.000	APPLE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	175.080000	1,774,516.88	-1,774,516.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		037833100	5,965.000	APPLE INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	171.140000	1,020,903.79	-1,020,903.79	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		038222105	590.000	APPLIED MATERIALS INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	157.290000	92,805.82	-92,805.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		038222105	111.000	APPLIED MATERIALS INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	146.150000	16,223.65	-16,223.65	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		039483102	1,029.000	ARCHER-DANIELS-MIDLAND CO KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	64.130000	65,998.00	-65,998.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		040413106	346.000	ARISTA NETWORKS INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	125.480000	43,418.85	-43,418.85	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		040413106	112.000	ARISTA NETWORKS INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	135.030000	15,124.37	-15,124.37	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		052769106	245.000	AUTODESK INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	276.290000	67,693.01	-67,693.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		053015103	98.000	AUTOMATIC DATA PROCESSING INC KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	234.300000	22,962.18	-22,962.18	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		053332102	32.000	AUTOZONE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	1,988.860000	63,643.78	-63,643.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		053484101	79.000	AVALONBAY COMMUNITIES INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	245.460000	19,391.97	-19,391.97	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		053484101	15.000	AVALONBAY COMMUNITIES INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	244.530000	3,668.09	-3,668.09	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		053611109	17.000	AVERY DENNISON CORP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	215.510000	3,663.81	-3,663.81	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		05722G100	927.000	BAKER HUGHES CO KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	24.950000	23,136.07	-23,136.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		05722G100	1,257.000	BAKER HUGHES CO KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	23.680000	29,777.07	-29,777.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		058498106	10.000	BALL CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	92.790000	927.99	-927.99	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		060505104	4,947.000	BANK OF AMERICA CORP KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	44.160000	218,499.10	-218,499.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		064058100	220.000	BANK OF NEW YORK MELLON CORP/T KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	56.320000	12,392.16	-12,392.16	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		070830104	444.000	BATH & BODY WORKS INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	76.400000	33,925.15	-33,925.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		070830104	464.000	BATH & BODY WORKS INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	69.850000	32,414.58	-32,414.58	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		071813109	636.000	BAXTER INTERNATIONAL INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	80.610000	51,273.05	-51,273.05	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		075887109	282.000	BECTON DICKINSON AND CO KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	246.450000	69,501.16	-69,501.16	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		084423102	99.000	W R BERKLEY CORP KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	79.900000	7,910.89	-7,910.89	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		084670702	1,185.000	BERKSHIRE HATHAWAY INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	283.720000	336,217.68	-336,217.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		086516101	29.000	BEST BUY CO INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	106.930000	3,101.20	-3,101.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		086516101	18.000	BEST BUY CO INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	100.030000	1,800.70	-1,800.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		090572207	1.000	BIO-RAD LABORATORIES INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	731.460000	731.47	-731.47	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		09062X103	80.000	BIOGEN INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	234.720000	18,778.24	-18,778.24	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		09073M104	46.000	BIO-TECHNE CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	481.300000	22,140.17	-22,140.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		09073M104	24.000	BIO-TECHNE CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	470.560000	11,293.66	-11,293.66	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		09247X101	92.000	BLACKROCK INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	923.860000	84,995.86	-84,995.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		097023105	511.000	BOEING CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	211.030000	107,840.42	-107,840.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		097023105	549.000	BOEING CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	192.630000	105,758.81	-105,758.81	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		09857L108	41.000	BOOKING HOLDINGS INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	2,307.200000	94,595.53	-94,595.53	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		099724106	185.000	BORGWARNER INC KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	46.200000	8,548.48	-8,548.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		099724106	118.000	BORGWARNER INC KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	43.630000	5,149.40	-5,149.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		101121101	180.000	BOSTON PROPERTIES INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	117.350000	21,124.44	-21,124.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		101121101	47.000	BOSTON PROPERTIES INC KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	114.200000	5,367.82	-5,367.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		101137107	1,150.000	BOSTON SCIENTIFIC CORP KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	41.660000	47,918.20	-47,918.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		101137107	800.000	BOSTON SCIENTIFIC CORP KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	40.860000	32,695.20	-32,695.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		110122108	1,435.000	BRISTOL-MYERS SQUIBB CO KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	57.600000	82,667.48	-82,667.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		11133T103	41.000	BROADRIDGE FINANCIAL SOLUTIONS KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	173.970000	7,133.10	-7,133.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		11135F101	160.000	BROADCOM INC KENTUCKY RETIREMENT S..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	533.870000	85,420.80	-85,420.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		11135F101	261.000	BROADCOM INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	588.560000	153,616.25	-153,616.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		11135F101	40.000	BROADCOM INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	634.960000	25,398.76	-25,398.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		115236101	96.000	BROWN & BROWN INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	67.680000	6,498.05	-6,498.05	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		115236101	53.000	BROWN & BROWN INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	65.870000	3,491.59	-3,491.59	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		115637209	50.000	BROWN-FORMAN CORP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	70.460000	3,523.40	-3,523.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		12503M108	4.000	CBOE GLOBAL MARKETS INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	131.360000	525.47	-525.47	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		12504L109	220.000	CBRE GROUP INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	102.810000	22,619.96	-22,619.96	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		12514G108	9.000	CDW CORP/DE KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	198.820000	1,789.45	-1,789.45	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		12514G108	24.000	CDW CORP/DE KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	190.070000	4,561.90	-4,561.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		125269100	506.000	CF INDUSTRIES HOLDINGS INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	60.100000	30,414.65	-30,414.65	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		12541W209	144.000	CH ROBINSON WORLDWIDE INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	99.580000	14,340.67	-14,340.67	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		125523100	223.000	CIGNA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	208.310000	46,454.91	-46,454.91	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		12572Q105	172.000	CME GROUP INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	231.970000	39,900.22	-39,900.22	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		12572Q105	36.000	CME GROUP INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	224.780000	8,092.40	-8,092.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		125896100	24.000	CMS ENERGY CORP KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	61.880000	1,485.31	-1,485.31	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		126408103	1,168.000	CSX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	36.950000	43,166.94	-43,166.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		126650100	514.000	CVS HEALTH CORP KENTUCKY RETIREMEN..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	93.697295	48,165.55	-48,165.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		126650100	844.000	CVS HEALTH CORP KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	93.100000	78,583.15	-78,583.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		127097103	11,262.000	COTERRA ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	22.470000	253,169.76	-253,169.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		127097103	517.000	COTERRA ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	20.750000	10,731.89	-10,731.89	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		127097103	253.000	COTERRA ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	19.660000	4,976.26	-4,976.26	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		127387108	185.000	CADENCE DESIGN SYSTEMS INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	184.210000	34,080.33	-34,080.33	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		12769G100	342.000	CAESARS ENTERTAINMENT INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	93.250000	31,894.24	-31,894.24	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		12769G100	84.000	CAESARS ENTERTAINMENT INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	87.910000	7,385.20	-7,385.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		134429109	157.000	CAMPBELL SOUP CO KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	41.830000	6,568.57	-6,568.57	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		14040H105	582.000	CAPITAL ONE FINANCIAL CORP KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	148.810000	86,612.08	-86,612.08	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		14149Y108	148.000	CARDINAL HEALTH INC KENTUCKY RETIREM.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	48.250000	7,142.18	-7,142.18	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		143130102	247.000	CARMAX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	148.840000	36,765.46	-36,765.46	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		143130102	144.000	CARMAX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	137.540000	19,807.06	-19,807.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		143658300	748.000	CARNIVAL CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	19.520000	14,606.94	-14,606.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		143658300	1,081.000	CARNIVAL CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	18.280000	19,770.41	-19,770.41	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		14448C104	57.000	CARRIER GLOBAL CORP KENTUCKY RETIRE.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	52.260000	2,979.33	-2,979.33	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		148806102	111.000	CATALENT INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	127.460000	14,148.95	-14,148.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		149123101	203.000	CATERPILLAR INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	204.190000	41,452.19	-41,452.19	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		150870103	45.000	CELANESE CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	159.820000	7,192.26	-7,192.26	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		15135B101	782.000	CENTENE CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	73.880000	57,780.42	-57,780.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		15189T107	1,025.000	CENTERPOINT ENERGY INC KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	26.980000	27,663.73	-27,663.73	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		15677J108	52.000	CERIDIAN HCM HOLDING INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	108.570000	5,646.06	-5,646.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		15677J108	155.000	CERIDIAN HCM HOLDING INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	101.850000	15,788.15	-15,788.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		156782104	118.000	CERNER CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	75.200000	8,874.54	-8,874.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		159864107	16.000	CHARLES RIVER LABORATORIES INT KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	365.960000	5,855.49	-5,855.49	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		16119P108	80.000	CHARTER COMMUNICATIONS INC KENTUCK..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	642.070000	51,366.24	-51,366.24	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		166764100	487.000	CHEVRON CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	114.100000	55,571.57	-55,571.57	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		166764100	1,229.000	CHEVRON CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	118.450000	145,584.88	-145,584.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		166764100	149.000	CHEVRON CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	113.600000	16,927.74	-16,927.74	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		169656105	22.000	CHIPOTLE MEXICAN GRILL INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	1,739.210000	38,262.80	-38,262.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		169656105	8.000	CHIPOTLE MEXICAN GRILL INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	1,683.840000	13,470.79	-13,470.79	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		171340102	196.000	CHURCH & DWIGHT CO INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	95.000000	18,621.57	-18,621.57	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		172062101	99.000	CINCINNATI FINANCIAL CORP KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	117.210000	11,604.58	-11,604.58	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		17275R102	2,677.000	CISCO SYSTEMS INC/DELAWARE KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	57.020000	152,663.96	-152,663.96	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		172908105	25.000	CINTAS CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	450.980000	11,274.70	-11,274.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		172908105	1.000	CINTAS CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	438.510000	438.52	-438.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		172967424	1,443.000	CITIGROUP INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	62.460000	90,141.32	-90,141.32	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		174610105	456.000	CITIZENS FINANCIAL GROUP INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	47.600000	21,709.25	-21,709.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		174610105	104.000	CITIZENS FINANCIAL GROUP INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	45.460000	4,728.78	-4,728.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		177376100	168.000	CITRIX SYSTEMS INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	82.710000	13,896.62	-13,896.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		189054109	9.000	CLOROX CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	167.780000	1,510.09	-1,510.09	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		191216100	1,669.000	COCA-COLA CO/THE KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	55.000000	91,808.35	-91,808.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		192446102	379.000	COGNIZANT TECHNOLOGY SOLUTIONS KEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	81.220000	30,785.41	-30,785.41	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		194162103	302.000	COLGATE-PALMOLIVE CO KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	77.760000	23,485.94	-23,485.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		20030N101	2,956.000	COMCAST CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	48.940000	144,690.29	-144,690.29	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		20030N101	432.000	COMCAST CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	48.750000	21,063.89	-21,063.89	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		200340107	120.000	COMERICA INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	84.580000	10,150.56	-10,150.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		205887102	393.000	CONAGRA BRANDS INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	31.710000	12,465.17	-12,465.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		20825C104	864.000	CONOCOPHILLIPS KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	74.110000	64,037.95	-64,037.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		209115104	66.000	CONSOLIDATED EDISON INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	81.530000	5,381.51	-5,381.51	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		21036P108	124.000	CONSTELLATION BRANDS INC KENTUCKY R.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	234.680000	29,101.31	-29,101.31	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		216648402	3.000	COOPER COS INC/THE KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	414.930000	1,244.81	-1,244.81	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		216648402	5.000	COOPER COS INC/THE KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	393.470000	1,967.40	-1,967.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		217204106	311.000	COPART INC KENTUCKY RETIREMENT SYST.	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	155.962090	48,507.32	-48,507.32	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		217204106	136.000	COPART INC KENTUCKY RETIREMENT SYST.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	149.730000	20,364.37	-20,364.37	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		217204106	101.000	COPART INC KENTUCKY RETIREMENT SYST.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	143.120000	14,456.03	-14,456.03	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		219350105	429.000	CORNING INC KENTUCKY RETIREMENT SYS.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	38.320000	16,442.71	-16,442.71	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		219350105	7.000	CORNING INC KENTUCKY RETIREMENT SYS.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	36.690000	256.89	-256.89	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		22052L104	28.000	CORTEVA INC KENTUCKY RETIREMENT SYS.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	48.110000	1,347.30	-1,347.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		22160K105	198.000	COSTCO WHOLESALE CORP KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	530.110000	104,963.36	-104,963.36	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		22822V101	290.000	CROWN CASTLE INTERNATIONAL COR KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	191.550000	55,551.82	-55,551.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		231021106	21.000	CUMMINS INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	220.810000	4,637.18	-4,637.18	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		23331A109	247.000	DR HORTON INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	106.980000	26,426.04	-26,426.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		23331A109	108.000	DR HORTON INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	103.020000	11,127.13	-11,127.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		233331107	55.000	DTE ENERGY CO KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	114.520000	6,299.04	-6,299.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		23355L106	435.000	DXC TECHNOLOGY CO KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	31.300000	13,618.98	-13,618.98	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		235851102	410.000	DANAHER CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	318.260000	130,489.88	-130,489.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		237194105	109.000	DARDEN RESTAURANTS INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	150.640000	16,420.63	-16,420.63	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		237194105	67.000	DARDEN RESTAURANTS INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	139.830000	9,369.21	-9,369.21	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		23918K108	11.000	DAVITA INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	105.040000	1,155.53	-1,155.53	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		244199105	180.000	DEERE & CO KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	361.060000	64,992.24	-64,992.24	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		244199105	34.000	DEERE & CO KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	347.030000	11,799.33	-11,799.33	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		247361702	710.000	DELTA AIR LINES INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	38.880000	27,610.48	-27,610.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		247361702	520.000	DELTA AIR LINES INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	36.560000	19,015.88	-19,015.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		24906P109	242.000	DENTSPLY SIRONA INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	53.190000	12,873.92	-12,873.92	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		25179M103	1,158.000	DEVON ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	43.238799	50,082.11	-50,082.11	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		25179M103	403.000	DEVON ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	44.910000	18,101.95	-18,101.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		25179M103	155.000	DEVON ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	39.200000	6,077.40	-6,077.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		252131107	124.000	DEXCOM INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	564.850000	70,042.39	-70,042.39	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		252131107	59.000	DEXCOM INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	555.340000	32,765.59	-32,765.59	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		25278X109	373.000	DIAMONDBACK ENERGY INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	113.630000	42,386.97	-42,386.97	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		253868103	205.000	DIGITAL REALTY TRUST INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	168.110000	34,464.19	-34,464.19	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		254687106	1,154.000	WALT DISNEY CO/THE KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	153.340000	176,963.59	-176,963.59	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		254687106	589.000	WALT DISNEY CO/THE KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	148.760000	87,624.94	-87,624.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		254709108	405.000	DISCOVER FINANCIAL SERVICES KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	113.580000	46,003.14	-46,003.14	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		25470F104	230.000	DISCOVERY INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	24.030000	5,528.74	-5,528.74	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		25470F302	356.000	DISCOVERY INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	23.130000	8,237.13	-8,237.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		25470M109	136.000	DISH NETWORK CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	32.290000	4,392.53	-4,392.53	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		25470M109	69.000	DISH NETWORK CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	33.250000	2,294.87	-2,294.87	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		256677105	228.000	DOLLAR GENERAL CORP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	221.410000	50,483.30	-50,483.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		256746108	65.000	DOLLAR TREE INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	138.630000	9,011.47	-9,011.47	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		25746U109	514.000	DOMINION ENERGY INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	75.130000	38,620.93	-38,620.93	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		25754A201	21.000	DOMINO'S PIZZA INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	534.170000	11,217.74	-11,217.74	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		260557103	105.000	DOW INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	54.910000	5,766.39	-5,766.39	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		264411505	178.000	DUKE REALTY CORP KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	61.820000	11,005.38	-11,005.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		264411505	94.000	DUKE REALTY CORP KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	62.090000	5,837.31	-5,837.31	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		26441C204	70.000	DUKE ENERGY CORP KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	100.850000	7,060.06	-7,060.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		26614N102	318.000	DUPONT DE NEMOURS INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	78.260000	24,889.22	-24,889.22	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		26875P101	377.000	EOG RESOURCES INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	90.080000	33,963.18	-33,963.18	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		26875P101	23.000	EOG RESOURCES INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	84.000000	1,932.21	-1,932.21	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		278642103	844.000	EBAY INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	67.160000	56,689.79	-56,689.79	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		278865100	72.000	ECOLAB INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	232.300000	16,726.18	-16,726.18	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		278865100	48.000	ECOLAB INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	225.450000	10,822.03	-10,822.03	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		281020107	108.000	EDISON INTERNATIONAL KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	66.870000	7,222.82	-7,222.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		28176E108	317.000	EDWARDS LIFESCIENCES CORP KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	119.460000	37,871.36	-37,871.36	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		285512109	180.000	ELECTRONIC ARTS INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	126.370000	22,748.04	-22,748.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		291011104	124.000	EMERSON ELECTRIC CO KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	92.480000	11,468.51	-11,468.51	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		29355A107	42.000	ENPHASE ENERGY INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	225.610000	9,475.96	-9,475.96	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		29355A107	261.000	ENPHASE ENERGY INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	189.110000	49,360.06	-49,360.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		29364G103	137.000	ENTERGY CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	105.510000	14,455.97	-14,455.97	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		29414B104	1,591.000	EPAM SYSTEMS INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	636.330000	1,012,415.35	-1,012,415.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		294429105	80.000	EQUIFAX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	294.930000	23,595.04	-23,595.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		294429105	13.000	EQUIFAX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	276.640000	3,596.44	-3,596.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		29444U700	75.000	EQUINIX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	814.460000	61,085.10	-61,085.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		29476L107	229.000	EQUITY RESIDENTIAL KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	87.590000	20,059.94	-20,059.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		297178105	66.000	ESSEX PROPERTY TRUST INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	348.600000	23,008.13	-23,008.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		297178105	37.000	ESSEX PROPERTY TRUST INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	341.760000	12,645.45	-12,645.45	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		29786A106	175.000	ETSY INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	246.000000	43,051.40	-43,051.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		29786A106	29.000	ETSY INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	221.600000	6,426.66	-6,426.66	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		30161N101	677.000	EXELON CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	53.430000	36,177.53	-36,177.53	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		30161N101	21.000	EXELON CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	53.520000	1,124.11	-1,124.11	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		30212P303	201.000	EXPEDIA GROUP INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	172.390000	34,652.00	-34,652.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		30212P303	154.000	EXPEDIA GROUP INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	159.310000	24,535.13	-24,535.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		302130109	128.000	EXPEDITORS INTERNATIONAL OF WA KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	128.730000	16,478.46	-16,478.46	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		30231G102	2,733.000	EXXON MOBIL CORP KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	62.450000	170,697.71	-170,697.71	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		30231G102	1,418.000	EXXON MOBIL CORP KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	60.930000	85,135.30	-85,135.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		302491303	45.000	FMC CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	108.770000	4,895.01	-4,895.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		30303M102	1,538.000	META PLATFORMS INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	330.560000	508,413.58	-508,413.58	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		303075105	992.000	FACTSET RESEARCH SYSTEMS INC KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	473.120000	469,343.97	-469,343.97	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		311900104	297.000	FASTENAL CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	62.870000	18,674.77	-18,674.77	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		311900104	57.000	FASTENAL CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	62.050000	3,537.36	-3,537.36	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		313747206	82.000	FEDERAL REALTY INVESTMENT TRUS KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	131.990000	10,823.84	-10,823.84	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		313747206	17.000	FEDERAL REALTY INVESTMENT TRUS KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	129.520000	2,201.99	-2,201.99	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		31428X106	157.000	FEDEX CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	244.750000	38,427.01	-38,427.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		31428X106	64.000	FEDEX CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	250.320000	16,021.06	-16,021.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		315616102	74.000	F5 INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	229.610000	16,991.73	-16,991.73	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		31620M106	548.000	FIDELITY NATIONAL INFORMATION KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	108.330000	59,369.22	-59,369.22	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		316773100	1,157.000	FIFTH THIRD BANCORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	43.960000	50,870.98	-50,870.98	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		33616C100	175.000	FIRST REPUBLIC BANK/CA KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	213.120000	37,297.40	-37,297.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		33616C100	102.000	FIRST REPUBLIC BANK/CA KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	199.340000	20,333.60	-20,333.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		337738108	24.000	FISERV INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	103.950000	2,494.99	-2,494.99	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		337738108	18.000	FISERV INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	103.650000	1,865.86	-1,865.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		337932107	156.000	FIRSTENERGY CORP KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	39.400000	6,147.65	-6,147.65	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		337932107	28.000	FIRSTENERGY CORP KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	40.080000	1,122.49	-1,122.49	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		339041105	51.000	FLEETCOR TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	223.050000	11,375.96	-11,375.96	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		345370860	5,173.000	FORD MOTOR CO KENTUCKY RETIREMENT ..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	15.940000	82,509.35	-82,509.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		345370860	2,493.000	FORD MOTOR CO KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	19.810000	49,406.27	-49,406.27	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		34959J108	59.000	FORTIVE CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	75.650000	4,463.82	-4,463.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		34964C106	55.000	FORTUNE BRANDS HOME & SECURITY KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	107.260000	5,899.74	-5,899.74	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		35137L105	492.000	FOX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	36.750000	18,084.94	-18,084.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		35137L204	237.000	FOX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	34.280000	8,126.26	-8,126.26	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		354613101	237.000	FRANKLIN RESOURCES INC KENTUCKY RETI..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	33.350000	7,905.85	-7,905.85	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		35671D857	933.000	FREEPORT-MCMORAN INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	38.720000	36,133.22	-36,133.22	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		35671D857	63.000	FREEPORT-MCMORAN INC KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	38.000000	2,394.57	-2,394.57	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		363576109	320.000	ARTHUR J GALLAGHER & CO KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	169.240000	54,159.36	-54,159.36	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		363576109	88.000	ARTHUR J GALLAGHER & CO KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	164.400000	14,467.99	-14,467.99	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		364760108	197.000	GAP INC/THE KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	17.340000	3,417.56	-3,417.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		364760108	48.000	GAP INC/THE KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	16.820000	807.79	-807.79	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		366651107	62.000	GARTNER INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	319.040000	19,780.98	-19,780.98	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		369604301	420.000	GENERAL ELEC CO KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	98.280000	41,280.96	-41,280.96	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		369604301	164.000	GENERAL ELEC CO KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	91.450000	14,999.28	-14,999.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		370334104	413.000	GENERAL MILLS INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	64.210000	26,522.03	-26,522.03	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		37045V100	1,371.000	GENERAL MOTORS CO KENTUCKY RETIREM..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	57.370000	78,667.98	-78,667.98	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		37045V100	922.000	GENERAL MOTORS CO KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	60.780000	56,046.54	-56,046.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		37045V100	389.000	GENERAL MOTORS CO KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	55.160000	21,460.74	-21,460.74	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		372460105	254.000	GENUINE PARTS CO KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	133.970000	34,030.41	-34,030.41	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		375558103	848.000	GILEAD SCIENCES INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	69.710000	59,120.86	-59,120.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		37940X102	51.000	GLOBAL PAYMENTS INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	130.110000	6,636.02	-6,636.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		37940X102	62.000	GLOBAL PAYMENTS INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	128.070000	7,940.90	-7,940.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		37959E102	46.000	GLOBE LIFE INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	92.110000	4,237.43	-4,237.43	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		37959E102	6.000	GLOBE LIFE INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	89.680000	538.13	-538.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		38141G104	214.000	GOLDMAN SACHS GROUP INC/THE KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	397.320000	85,028.19	-85,028.19	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		384802104	7.000	WW GRAINGER INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	505.700000	3,539.96	-3,539.96	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		40412C101	257.000	HCA HEALTHCARE INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	240.510000	61,813.13	-61,813.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		40434L105	708.000	HP INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	36.710000	25,996.34	-25,996.34	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		406216101	1,687.000	HALLIBURTON CO KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	23.790000	40,147.23	-40,147.23	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		406216101	271.000	HALLIBURTON CO KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	22.110000	5,994.25	-5,994.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		410345102	466.000	HANESBRANDS INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	17.630000	8,219.31	-8,219.31	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		416515104	399.000	HARTFORD FINANCIAL SERVICES GR KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	68.510000	27,338.68	-27,338.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		418056107	96.000	HASBRO INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	100.930000	9,690.05	-9,690.05	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		418056107	11.000	HASBRO INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	98.850000	1,087.45	-1,087.45	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		42250P103	278.000	HEALTHPEAK PROPERTIES INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	34.530000	9,601.56	-9,601.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		426281101	61.000	JACK HENRY & ASSOCIATES INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	156.320000	9,536.01	-9,536.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		427866108	91.000	HERSHEY CO/THE KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	183.220000	16,673.75	-16,673.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		42809H107	589.000	HESS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	80.560000	47,454.55	-47,454.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		42809H107	127.000	HESS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	71.620000	9,096.88	-9,096.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		43300A203	408.000	HILTON WORLDWIDE HOLDINGS INC KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	144.390000	58,914.38	-58,914.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		43300A203	235.000	HILTON WORLDWIDE HOLDINGS INC KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	140.940000	33,123.02	-33,123.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		437076102	278.000	HOME DEPOT INC/THE KENTUCKY RETIREM..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	369.200000	102,640.38	-102,640.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		437076102	675.000	HOME DEPOT INC/THE KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	411.250000	277,599.15	-277,599.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		437076102	254.000	HOME DEPOT INC/THE KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	387.980000	98,549.21	-98,549.21	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		438516106	439.000	HONEYWELL INTERNATIONAL INC KENTUCK..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	204.650000	89,844.86	-89,844.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		440452100	76.000	HORMEL FOODS CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	42.790000	3,252.65	-3,252.65	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		44107P104	871.000	HOST HOTELS & RESORTS INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	16.940000	14,761.71	-14,761.71	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		44107P104	932.000	HOST HOTELS & RESORTS INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	15.710000	14,650.11	-14,650.11	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		443201108	283.000	HOWMET AEROSPACE INC KENTUCKY RETI..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	31.080000	8,797.90	-8,797.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		443201108	130.000	HOWMET AEROSPACE INC KENTUCKY RETI..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	29.960000	3,895.97	-3,895.97	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		444859102	48.000	HUMANA INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	440.000000	21,120.38	-21,120.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		444859102	67.000	HUMANA INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	453.330000	30,373.71	-30,373.71	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		445658107	13.000	JB HUNT TRANSPORT SERVICES INC KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	196.690000	2,557.07	-2,557.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		445658107	19.000	JB HUNT TRANSPORT SERVICES INC KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	192.100000	3,650.07	-3,650.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		446150104	48.000	HUNTINGTON BANCSHARES INC/OH KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	15.420000	740.54	-740.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		446413106	5.000	HUNTINGTON INGALLS INDUSTRIES KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	186.340000	931.74	-931.74	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		44980X109	16.000	IPG PHOTONICS CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	170.920000	2,734.85	-2,734.85	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		44980X109	25.000	IPG PHOTONICS CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	165.770000	4,144.48	-4,144.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		45167R104	53.000	IDEX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	237.090000	12,566.19	-12,566.19	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		452308109	126.000	ILLINOIS TOOL WORKS INC KENTUCKY RETI..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	240.570000	30,312.83	-30,312.83	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		452327109	10.000	ILLUMINA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	375.980000	3,759.88	-3,759.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		452327109	380.000	ILLUMINA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	384.920000	146,273.02	-146,273.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		45337C102	359.000	INCYTE CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	67.330000	24,174.34	-24,174.34	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		45687V106	816.000	INGERSOLL RAND INC KENTUCKY RETIREM..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	57.084705	46,589.28	-46,589.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		45687V106	259.000	INGERSOLL RAND INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	60.150000	15,580.92	-15,580.92	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		458140100	1,573.000	INTEL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	48.280000	75,960.17	-75,960.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		458140100	2,577.000	INTEL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	51.750000	133,380.37	-133,380.37	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		45866F104	322.000	INTERCONTINENTAL EXCHANGE INC KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	135.560000	43,652.90	-43,652.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		459200101	394.000	INTERNATIONAL BUSINESS MACHINE KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	123.020000	48,473.03	-48,473.03	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		459506101	203.000	INTERNATIONAL FLAVORS & FRAGRA KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	144.430000	29,321.12	-29,321.12	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		460146103	129.000	INTERNATIONAL PAPER CO KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	46.400000	5,986.63	-5,986.63	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		460690100	469.000	INTERPUBLIC GROUP OF COS INC/T KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	36.240000	17,000.31	-17,000.31	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		460690100	115.000	INTERPUBLIC GROUP OF COS INC/T KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	36.710000	4,222.69	-4,222.69	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		461202103	483.000	INTUIT INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	673.060000	325,091.84	-325,091.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		461202103	140.000	INTUIT INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	620.270000	86,839.06	-86,839.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		46120E602	293.000	INTUITIVE SURGICAL INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	340.800000	99,856.74	-99,856.74	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		46266C105	54.000	IQVIA HOLDINGS INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	272.190000	14,698.69	-14,698.69	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		46625H100	2,010.000	JPMORGAN CHASE & CO KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	160.710000	323,043.18	-323,043.18	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		469814107	82.000	JACOBS ENGINEERING GROUP INC KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	144.490000	11,848.84	-11,848.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		469814107	86.000	JACOBS ENGINEERING GROUP INC KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	135.530000	11,656.35	-11,656.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		478160104	1,699.000	JOHNSON & JOHNSON KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	164.340000	279,227.25	-279,227.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		48203R104	246.000	JUNIPER NETWORKS INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	32.430000	7,979.75	-7,979.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		48203R104	98.000	JUNIPER NETWORKS INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	33.640000	3,297.60	-3,297.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		482480100	217.000	KLA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	341.970000	74,209.66	-74,209.66	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		482480100	97.000	KLA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	421.280000	40,864.94	-40,864.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		482480100	32.000	KLA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	391.550000	12,529.89	-12,529.89	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		485170302	49.000	KANSAS CITY SOUTHERN KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	297.240000	14,565.15	-14,565.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		487836108	225.000	KELLOGG CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	62.020000	13,956.30	-13,956.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		493267108	1,745.000	KEYCORP KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	23.100000	40,323.46	-40,323.46	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		49338L103	93.000	KEYSIGHT TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	202.190000	18,804.41	-18,804.41	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		49338L103	32.000	KEYSIGHT TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	197.200000	6,310.69	-6,310.69	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		494368103	114.000	KIMBERLY-CLARK CORP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	136.890000	15,606.37	-15,606.37	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		49446R109	1,034.000	KIMCO REALTY CORP KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	23.650000	24,462.37	-24,462.37	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		49446R109	158.000	KIMCO REALTY CORP KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	22.820000	3,606.98	-3,606.98	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		49456B101	1,674.000	KINDER MORGAN INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	16.240000	27,199.15	-27,199.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		49456B101	396.000	KINDER MORGAN INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	15.600000	6,181.16	-6,181.16	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		500754106	1,460.000	KRAFT HEINZ CO/THE KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	33.150000	48,410.68	-48,410.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		501889208	359.000	LKQ CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	57.730000	20,727.94	-20,727.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		502431109	128.000	L3HARRIS TECHNOLOGIES INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	216.630000	27,729.66	-27,729.66	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		50540R409	18.000	LABORATORY CORP OF AMERICA HOL KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	296.830000	5,343.08	-5,343.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		512807108	94.000	LAM RESEARCH CORP KENTUCKY RETIREM..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	608.255531	57,176.96	-57,176.96	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		512807108	91.000	LAM RESEARCH CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	714.030000	64,977.46	-64,977.46	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		512807108	36.000	LAM RESEARCH CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	669.170000	24,090.44	-24,090.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		513272104	165.000	LAMB WESTON HOLDINGS INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	57.050000	9,414.57	-9,414.57	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		513272104	41.000	LAMB WESTON HOLDINGS INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	58.040000	2,380.01	-2,380.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		517834107	422.000	LAS VEGAS SANDS CORP KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	35.440000	14,959.48	-14,959.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		518439104	147.000	ESTEE LAUDER COS INC/THE KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	356.150000	52,355.23	-52,355.23	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		524660107	67.000	LEGGETT & PLATT INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	42.670000	2,859.43	-2,859.43	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		526057104	188.000	LENNAR CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	115.340000	21,685.42	-21,685.42	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		526057104	176.000	LENNAR CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	105.840000	18,629.42	-18,629.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		532457108	512.000	ELI LULLY & CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	244.320000	125,095.94	-125,095.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		534187109	177.000	LINCOLN NATIONAL CORP KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	67.930000	12,025.03	-12,025.03	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		538034109	102.000	LIVE NATION ENTERTAINMENT INC KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	110.480000	11,269.78	-11,269.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		538034109	367.000	LIVE NATION ENTERTAINMENT INC KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	105.140000	38,589.68	-38,589.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		539830109	54.000	LOCKHEED MARTIN CORP KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	341.080000	18,418.75	-18,418.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		539830109	52.000	LOCKHEED MARTIN CORP KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	344.140000	17,895.75	-17,895.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		540424108	128.000	LOEWS CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	56.790000	7,270.14	-7,270.14	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		548661107	308.000	LOWE'S COS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	231.070000	71,172.64	-71,172.64	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		548661107	449.000	LOWE'S COS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	256.740000	115,279.85	-115,279.85	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		550241103	2,118.000	LUMEN TECHNOLOGIES INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	12.090000	25,623.56	-25,623.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		55261F104	114.000	M&T BANK CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	151.950000	17,323.21	-17,323.21	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		55354G100	50.000	MSCI INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	646.090000	32,304.90	-32,304.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		55354G100	6.000	MSCI INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	590.220000	3,541.37	-3,541.37	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		565849106	2,188.000	MARATHON OIL CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	16.190000	35,441.22	-35,441.22	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		56585A102	981.000	MARATHON PETROLEUM CORP KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	64.060000	62,850.71	-62,850.71	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		571748102	91.000	MARSH & MCLENNAN COS INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	172.910000	15,735.54	-15,735.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		571748102	4.000	MARSH & MCLENNAN COS INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	168.300000	673.24	-673.24	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		571903202	429.000	MARRIOTT INTERNATIONAL INC/MD KENTUC..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	156.040000	66,945.45	-66,945.45	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		571903202	174.000	MARRIOTT INTERNATIONAL INC/MD KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	157.640000	27,430.75	-27,430.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		571903202	230.000	MARRIOTT INTERNATIONAL INC/MD KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	150.190000	34,545.77	-34,545.77	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		57636Q104	557.000	MASTERCARD INC KENTUCKY RETIREMENT	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	342.340000	190,687.84	-190,687.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		57667L107	142.000	MATCH GROUP INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	126.650000	17,985.58	-17,985.58	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		579780206	180.000	MCCORMICK & CO INC/MD KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	88.650000	15,958.44	-15,958.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		580135101	260.000	MCDONALD'S CORP KENTUCKY RETIREMENT..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	236.420000	61,471.80	-61,471.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		580135101	475.000	MCDONALD'S CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	259.580000	123,304.30	-123,304.30	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		58155Q103	184.000	MCKESSON CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	226.680000	41,710.59	-41,710.59	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		58933Y105	1,633.000	MERCK & CO INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	73.210000	119,564.99	-119,564.99	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		59156R108	845.000	METLIFE INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	60.620000	51,230.66	-51,230.66	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		594918104	4,851.000	MICROSOFT CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	334.970000	1,624,978.28	-1,624,978.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		594918104	3,909.000	MICROSOFT CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	323.800000	1,265,769.38	-1,265,769.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		595017104	795.000	MICROCHIP TECHNOLOGY INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	87.340000	69,441.66	-69,441.66	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		595017104	389.000	MICROCHIP TECHNOLOGY INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	84.360000	32,819.54	-32,819.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		595112103	1,066.000	MICRON TECHNOLOGY INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	86.020000	91,705.85	-91,705.85	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		595112103	319.000	MICRON TECHNOLOGY INC KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	83.000000	26,479.87	-26,479.87	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		59522J103	93.000	MID-AMERICA APARTMENT COMMUNIT KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	218.160000	20,289.62	-20,289.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		60770K107	223.000	MODERNA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	283.400000	63,199.98	-63,199.98	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		608190104	10.000	MOHAWK INDUSTRIES INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	178.830000	1,788.38	-1,788.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		608190104	1.000	MOHAWK INDUSTRIES INC KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	170.640000	170.65	-170.65	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		60871R209	190.000	MOLSON COORS BEVERAGE CO KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	46.110000	8,762.42	-8,762.42	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		60871R209	147.000	MOLSON COORS BEVERAGE CO KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	44.740000	6,578.10	-6,578.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		609207105	1,060.000	MONDELEZ INTERNATIONAL INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	60.880000	64,541.28	-64,541.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		609839105	35.000	MONOLITHIC POWER SYSTEMS INC KENTUCK..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	539.010000	18,865.63	-18,865.63	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		609839105	21.000	MONOLITHIC POWER SYSTEMS INC KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	482.990000	10,142.98	-10,142.98	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		61174X109	203.000	MONSTER BEVERAGE CORP KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	88.930000	18,054.41	-18,054.41	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		615369105	65.000	MOODY'S CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	398.060000	25,874.42	-25,874.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		617446448	928.000	MORGAN STANLEY KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	101.250000	93,967.42	-93,967.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		61945C103	1,375.000	MOSAIC CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	36.020000	49,538.50	-49,538.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		620076307	87.000	MOTOROLA SOLUTIONS INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	253.690000	22,071.73	-22,071.73	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		629377508	65.000	NRG ENERGY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	38.810000	2,523.17	-2,523.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		629377508	79.000	NRG ENERGY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	40.490000	3,199.42	-3,199.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		631103108	55.000	NASDAQ INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	207.390000	11,406.89	-11,406.89	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		64110D104	164.000	NETAPP INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	89.810000	14,730.15	-14,730.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		64110L106	286.000	NETFLIX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	628.080000	179,633.17	-179,633.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		64110L106	264.000	NETFLIX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	586.730000	154,899.10	-154,899.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		651229106	257.000	NEWELL BRANDS INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	22.840000	5,871.94	-5,871.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		651229106	89.000	NEWELL BRANDS INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	21.750000	1,936.55	-1,936.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		65249B109	479.000	NEWS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	22.170000	10,623.26	-10,623.26	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		65249B208	148.000	NEWS CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	22.370000	3,311.94	-3,311.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		65339F101	1,246.000	NEXTERA ENERGY INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	90.320000	112,548.69	-112,548.69	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		654106103	825.000	NIKE INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	170.250000	140,462.85	-140,462.85	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		654106103	891.000	NIKE INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	161.360000	143,779.78	-143,779.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		655844108	159.000	NORFOLK SOUTHERN CORP KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	286.500000	45,554.77	-45,554.77	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		666807102	33.000	NORTHROP GRUMMAN CORP KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	364.090000	12,015.23	-12,015.23	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		670346105	169.000	NUCOR CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	118.000000	19,943.52	-19,943.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		67066G104	1,609.000	NVIDIA CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	318.260000	512,093.21	-512,093.21	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		67066G104	745.000	NVIDIA CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	278.010000	207,124.16	-207,124.16	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		67103H107	81.000	O'REILLY AUTOMOTIVE INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	674.720000	54,652.97	-54,652.97	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		674599105	1,916.000	OCCIDENTAL PETROLEUM CORP KENTUCKY..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	35.360000	67,768.92	-67,768.92	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		674599105	563.000	OCCIDENTAL PETROLEUM CORP KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	30.770000	17,328.01	-17,328.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		674599105	540.000	OCCIDENTAL PETROLEUM CORP KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	28.040000	15,146.46	-15,146.46	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		679580100	52.000	OLD DOMINION FREIGHT LINE INC KENTUCK..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	356.810000	18,554.54	-18,554.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		679580100	14.000	OLD DOMINION FREIGHT LINE INC KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	340.620000	4,768.81	-4,768.81	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		681919106	242.000	OMNICOM GROUP INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	69.980000	16,937.10	-16,937.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		682680103	891.000	ONEOK INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	62.360000	55,569.89	-55,569.89	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		682680103	341.000	ONEOK INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	57.850000	19,729.92	-19,729.92	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		68389X105	1,063.000	ORACLE CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	88.940000	94,551.72	-94,551.72	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		68622V106	116.000	ORGANON & CO KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	29.330000	3,403.21	-3,403.21	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		693475105	132.000	PNC FINANCIAL SERVICES GROUP I KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	202.090000	26,676.94	-26,676.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		69351T106	73.000	PPL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	29.170000	2,129.99	-2,129.99	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		693656100	58.000	PVH CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	104.710000	6,073.64	-6,073.64	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		693656100	49.000	PVH CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	97.740000	4,789.70	-4,789.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		69370C100	56.000	PTC INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	120.740000	6,761.89	-6,761.89	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		69370C100	71.000	PTC INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	120.750000	8,573.89	-8,573.89	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		693718106	63.000	PACCAR INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	88.910000	5,601.83	-5,601.83	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		693718106	337.000	PACCAR INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	83.500000	28,142.53	-28,142.53	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		701094104	135.000	PARKER-HANNIFIN CORP KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	316.230000	42,692.13	-42,692.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		701094104	16.000	PARKER-HANNIFIN CORP KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	302.610000	4,841.90	-4,841.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		704326107	105.000	PAYCHEX INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	123.040000	12,920.04	-12,920.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		70432V102	43.000	PAYCOM SOFTWARE INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	435.740000	18,737.16	-18,737.16	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		70432V102	33.000	PAYCOM SOFTWARE INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	406.820000	13,425.36	-13,425.36	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		70450Y103	746.000	PAYPAL HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	197.350000	147,229.07	-147,229.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		707569109	133.000	PENN NATIONAL GAMING INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	52.940000	7,042.08	-7,042.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		707569109	245.000	PENN NATIONAL GAMING INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	48.220000	11,816.11	-11,816.11	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		712704105	299.000	PEOPLE'S UNITED FINANCIAL INC KENTUCK..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	17.690000	5,291.70	-5,291.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		713448108	787.000	PEPSICO INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	166.520000	131,057.54	-131,057.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		714046109	43.000	PERKINELMER INC KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	190.320000	8,184.10	-8,184.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		714046109	307.000	PERKINELMER INC KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	187.590000	57,592.89	-57,592.89	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		717081103	3,619.000	PFIZER INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	51.400000	186,045.55	-186,045.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		718172109	568.000	PHILIP MORRIS INTERNATIONAL IN KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	89.890000	51,062.06	-51,062.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		718546104	134.000	PHILLIPS 66 KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	71.850000	9,628.97	-9,628.97	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		718546104	81.000	PHILLIPS 66 KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	71.800000	5,816.53	-5,816.53	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		723484101	14.000	PINNACLE WEST CAPITAL CORP KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	66.660000	933.35	-933.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		723787107	350.000	PIONEER NATURAL RESOURCES CO KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	185.280000	64,850.80	-64,850.80	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		723787107	70.000	PIONEER NATURAL RESOURCES CO KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	173.690000	12,158.93	-12,158.93	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		73278L105	24.000	POOL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	540.640000	12,975.58	-12,975.58	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		74144T108	82.000	T ROWE PRICE GROUP INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	203.670000	16,701.60	-16,701.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		74251V102	224.000	PRINCIPAL FINANCIAL GROUP INC KENTUCK..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	71.620000	16,044.67	-16,044.67	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		742718109	1,332.000	PROCTER & GAMBLE CO/THE KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	152.430000	203,047.42	-203,047.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		743315103	302.000	PROGRESSIVE CORP/THE KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	95.120000	28,728.66	-28,728.66	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		74340W103	256.000	PROLOGIS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	159.440000	40,818.69	-40,818.69	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		744320102	200.000	PRUDENTIAL FINANCIAL INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	105.710000	21,143.60	-21,143.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		744573106	378.000	PUBLIC SERVICE ENTERPRISE GROU KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	63.910000	24,161.00	-24,161.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		74460D109	11.000	PUBLIC STORAGE KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	343.410000	3,777.60	-3,777.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		745867101	184.000	PULTEGROUP INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	55.370000	10,189.55	-10,189.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		74736K101	77.000	QORVO INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	161.370000	12,426.11	-12,426.11	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		74736K101	100.000	QORVO INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	147.680000	14,768.90	-14,768.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		747525103	728.000	QUALCOMM INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	182.630000	132,960.46	-132,960.46	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		747525103	726.000	QUALCOMM INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	176.800000	128,363.33	-128,363.33	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		74762E102	110.000	QUANTA SERVICES INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	116.060000	12,767.48	-12,767.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		74762E102	106.000	QUANTA SERVICES INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	108.860000	11,540.11	-11,540.11	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		74834L100	69.000	QUEST DIAGNOSTICS INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	160.150000	11,050.90	-11,050.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		751212101	27.000	RALPH LAUREN CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	124.170000	3,352.81	-3,352.81	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		751212101	44.000	RALPH LAUREN CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	115.050000	5,062.60	-5,062.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		754730109	56.000	RAYMOND JAMES FINANCIAL INC KENTUCK..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	98.810000	5,533.81	-5,533.81	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		75513E101	1,310.000	RAYTHEON TECHNOLOGIES CORP KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	86.500000	113,325.48	-113,325.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		75513E101	483.000	RAYTHEON TECHNOLOGIES CORP KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	82.280000	39,745.59	-39,745.59	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		756109104	4,235.000	REALTY INCOME CORP KENTUCKY RETIREM..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	72.017700	305,037.31	-305,037.31	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		756109104	352.000	REALTY INCOME CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	68.850000	24,238.02	-24,238.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		756109104	457.000	REALTY INCOME CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	67.780000	30,979.57	-30,979.57	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		758849103	258.000	REGENCY CENTERS CORP KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	74.320000	19,176.62	-19,176.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		758849103	84.000	REGENCY CENTERS CORP KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	71.550000	6,010.96	-6,010.96	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		75886F107	69.000	REGENERON PHARMACEUTICALS INC KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	654.040000	45,129.31	-45,129.31	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		75886F107	221.000	REGENERON PHARMACEUTICALS INC KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	619.280000	136,862.87	-136,862.87	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		7591EP100	954.000	REGIONS FINANCIAL CORP KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	22.640000	21,606.19	-21,606.19	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		7591EP100	63.000	REGIONS FINANCIAL CORP KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	21.270000	1,340.58	-1,340.58	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		760759100	107.000	REPUBLIC SERVICES INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	135.270000	14,474.75	-14,474.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		761152107	85.000	RESMED INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	252.980000	21,504.07	-21,504.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		770323103	70.000	ROBERT HALF INTERNATIONAL INC KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	109.900000	7,693.56	-7,693.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		773903109	92.000	ROCKWELL AUTOMATION INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	348.450000	32,058.14	-32,058.14	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		776696106	57.000	ROPER TECHNOLOGIES INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	471.860000	26,896.48	-26,896.48	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		778296103	266.000	ROSS STORES INC KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	113.130000	30,094.71	-30,094.71	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		778296103	75.000	ROSS STORES INC KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	108.070000	8,105.93	-8,105.93	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		78409V104	186.000	S&P GLOBAL INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	473.000000	87,979.49	-87,979.49	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		78410G104	82.000	SBA COMMUNICATIONS CORP KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	358.990000	29,437.84	-29,437.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		78486Q101	74.000	SVB FINANCIAL GROUP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	710.210000	52,556.13	-52,556.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		78486Q101	3.000	SVB FINANCIAL GROUP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	654.010000	1,962.06	-1,962.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		79466L302	227.000	SALESFORCE.COM INC KENTUCKY RETIREM..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	295.110000	66,992.24	-66,992.24	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		79466L302	617.000	SALESFORCE.COM INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	266.310000	164,318.21	-164,318.21	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		79466L302	711.000	SALESFORCE.COM INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	252.930000	179,839.63	-179,839.63	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		806407102	152.000	HENRY SCHEIN INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	75.030000	11,405.78	-11,405.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		806407102	55.000	HENRY SCHEIN INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	73.750000	4,056.75	-4,056.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		806857108	2,513.000	SCHLUMBERGER LTD KENTUCKY RETIREME..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	34.260000	86,120.51	-86,120.51	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		806857108	888.000	SCHLUMBERGER LTD KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	31.060000	27,588.38	-27,588.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		806857108	439.000	SCHLUMBERGER LTD KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	28.970000	12,721.78	-12,721.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		808513105	464.000	CHARLES SCHWAB CORP/THE KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	81.200000	37,680.51	-37,680.51	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		81211K100	67.000	SEALED AIR CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	64.490000	4,321.37	-4,321.37	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		816885109	339.000	SEMPRA ENERGY KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	126.120000	42,757.39	-42,757.39	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		81762P102	175.000	SERVICENOW INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	665.810000	116,518.15	-116,518.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		81762P102	214.000	SERVICENOW INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	615.630000	131,746.75	-131,746.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		824348106	79.000	SHERWIN-WILLIAMS CO/THE KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	342.220000	27,036.01	-27,036.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		82669G104	1,607.000	SIGNATURE BANK/NEW YORK NY KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	303.470000	487,690.75	-487,690.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		828806109	490.000	SIMON PROPERTY GROUP INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	157.450000	77,154.42	-77,154.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		828806109	43.000	SIMON PROPERTY GROUP INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	150.730000	6,481.78	-6,481.78	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		83088M102	125.000	SKYWORKS SOLUTIONS INC KENTUCKY RET.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	160.080000	20,011.00	-20,011.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		83088M102	438.000	SKYWORKS SOLUTIONS INC KENTUCKY RET.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	151.700000	66,448.54	-66,448.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		832696405	98.000	J M SMUCKER CO/THE KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	129.880000	12,729.02	-12,729.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		833034101	35.000	SNAP-ON INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	214.700000	7,514.78	-7,514.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		83417M104	1,468.000	SOLAREDEGE TECHNOLOGIES INC KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	288.850000	424,045.01	-424,045.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		842587107	234.000	SOUTHERN CO/THE KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	64.750000	15,153.37	-15,153.37	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		844741108	710.000	SOUTHWEST AIRLINES CO KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	45.270000	32,147.38	-32,147.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		844741108	447.000	SOUTHWEST AIRLINES CO KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	39.660000	17,732.04	-17,732.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		854502101	119.000	STANLEY BLACK & DECKER INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	192.220000	22,875.13	-22,875.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		854502101	43.000	STANLEY BLACK & DECKER INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	183.700000	7,899.49	-7,899.49	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		855244109	761.000	STARBUCKS CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	116.250000	88,472.34	-88,472.34	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		855244109	644.000	STARBUCKS CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	108.630000	69,963.52	-69,963.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		857477103	492.000	STATE STREET CORP KENTUCKY RETIREME..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	96.220000	47,345.16	-47,345.16	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		857477103	234.000	STATE STREET CORP KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	92.910000	21,742.81	-21,742.81	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		857477103	33.000	STATE STREET CORP KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	91.830000	3,030.69	-3,030.69	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		863667101	257.000	STRYKER CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	261.280000	67,151.02	-67,151.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		863667101	209.000	STRYKER CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	251.220000	52,506.86	-52,506.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		871607107	119.000	SYNOPSIS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	364.360000	43,359.79	-43,359.79	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		87165B103	733.000	SYNCHRONY FINANCIAL KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	47.310000	34,684.09	-34,684.09	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		871829107	317.000	SYSCO CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	73.500000	23,302.04	-23,302.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		871829107	71.000	SYSCO CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	72.110000	5,120.45	-5,120.45	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		872540109	1,385.000	TJX COS INC/THE KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	74.340000	102,971.98	-102,971.98	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		872590104	99.000	T-MOBILE US INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	114.750000	11,361.04	-11,361.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		874054109	23.000	TAKE-TWO INTERACTIVE SOFTWARE KENTU..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	170.550000	3,922.83	-3,922.83	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		876030107	197.000	TAPESTRY INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	43.520000	8,575.02	-8,575.02	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		876030107	203.000	TAPESTRY INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	41.260000	8,377.61	-8,377.61	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		87612E106	399.000	TARGET CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	239.600000	95,603.59	-95,603.59	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		87612E106	562.000	TARGET CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	223.310000	125,505.28	-125,505.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		879360105	12.000	TELEDYNE TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	434.640000	5,215.78	-5,215.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		879360105	13.000	TELEDYNE TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	417.370000	5,425.93	-5,425.93	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		879369106	68.000	TELEFLEX INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	323.280000	21,983.58	-21,983.58	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		879369106	13.000	TELEFLEX INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	321.500000	4,179.62	-4,179.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		880770102	167.000	TERADYNE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	160.410000	26,789.81	-26,789.81	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		88160R101	523.000	TESLA INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	1,068.960000	559,070.26	-559,070.26	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		88160R101	1,012.000	TESLA INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	932.570000	943,769.95	-943,769.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		882508104	596.000	TEXAS INSTRUMENTS INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	196.390000	117,053.21	-117,053.21	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		882508104	517.000	TEXAS INSTRUMENTS INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	186.300000	96,321.75	-96,321.75	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		883556102	254.000	THERMO FISHER SCIENTIFIC INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	638.150000	162,092.13	-162,092.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		88579Y101	163.000	3M CO KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	176.040000	28,695.82	-28,695.82	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		892356106	128.000	TRACTOR SUPPLY CO KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	235.180000	30,104.06	-30,104.06	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		892356106	31.000	TRACTOR SUPPLY CO KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	226.650000	7,026.43	-7,026.43	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		893641100	40.000	TRANSNIGM GROUP INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	612.570000	24,503.12	-24,503.12	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		893641100	31.000	TRANSIDGM GROUP INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	583.880000	18,100.56	-18,100.56	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		89417E109	151.000	TRAVELERS COS INC/THE KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	153.680000	23,206.89	-23,206.89	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		896239100	2.000	TRIMBLE INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	88.370000	176.76	-176.76	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		89832Q109	787.000	TRUIST FINANCIAL CORP KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	59.760000	47,037.42	-47,037.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		89832Q109	34.000	TRUIST FINANCIAL CORP KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	57.110000	1,942.05	-1,942.05	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		90184L102	685.000	TWITTER INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	45.720000	31,323.68	-31,323.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		90184L102	860.000	TWITTER INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	43.070000	37,047.94	-37,047.94	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		902252105	14.000	TYLER TECHNOLOGIES INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	529.970000	7,419.69	-7,419.69	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		902252105	19.000	TYLER TECHNOLOGIES INC KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	501.670000	9,531.90	-9,531.90	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		902494103	264.000	TYSON FOODS INC KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	83.530000	22,054.03	-22,054.03	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		902494103	35.000	TYSON FOODS INC KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	85.430000	2,990.37	-2,990.37	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		902653104	290.000	UDR INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	59.090000	17,138.42	-17,138.42	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		902653104	371.000	UDR INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	57.960000	21,506.50	-21,506.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		902973304	905.000	US BANCORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	62.440000	56,517.25	-56,517.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		902973304	857.000	US BANCORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	57.040000	48,890.14	-48,890.14	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		902973304	279.000	US BANCORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	55.730000	15,551.18	-15,551.18	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		90384S303	58.000	ULTA BEAUTY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	412.090000	23,901.68	-23,901.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		90384S303	21.000	ULTA BEAUTY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	380.940000	7,999.93	-7,999.93	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		904311107	258.000	UNDER ARMOUR INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	20.900000	5,394.52	-5,394.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		904311206	494.000	UNDER ARMOUR INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	17.710000	8,753.19	-8,753.19	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		907818108	414.000	UNION PACIFIC CORP KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	247.600000	102,509.71	-102,509.71	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		910047109	203.000	UNITED AIRLINES HOLDINGS INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	45.250000	9,187.37	-9,187.37	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		910047109	379.000	UNITED AIRLINES HOLDINGS INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	40.780000	15,459.03	-15,459.03	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		911312106	374.000	UNITED PARCEL SERVICE INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	204.720000	76,568.27	-76,568.27	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		911363109	67.000	UNITED RENTALS INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	356.960000	23,916.86	-23,916.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		911363109	20.000	UNITED RENTALS INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	332.330000	6,646.78	-6,646.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		91324P102	608.000	UNITEDHEALTH GROUP INC KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	468.860000	285,071.74	-285,071.74	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		913903100	35.000	UNIVERSAL HEALTH SERVICES INC KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	129.680000	4,539.08	-4,539.08	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		918204108	232.000	VF CORP KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	70.980000	16,469.45	-16,469.45	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		91913Y100	559.000	VALERO ENERGY CORP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	70.720000	39,536.95	-39,536.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		91913Y100	18.000	VALERO ENERGY CORP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	68.690000	1,236.58	-1,236.58	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92276F100	816.000	VENTAS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	50.500000	41,214.53	-41,214.53	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92343E102	94.000	VERISIGN INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	242.930000	22,836.17	-22,836.17	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92343V104	2,683.000	VERIZON COMMUNICATIONS INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	50.490000	135,486.13	-135,486.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92345Y106	24.000	VERISK ANALYTICS INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	229.050000	5,497.39	-5,497.39	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92532F100	90.000	VERTEX PHARMACEUTICALS INC KENTUCKY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	206.610000	18,595.62	-18,595.62	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92556H206	639.000	VIACOMCBS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	31.840000	20,350.87	-20,350.87	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92556H206	105.000	VIACOMCBS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	29.520000	3,100.55	-3,100.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92556V106	415.000	VIATRIS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	12.430000	5,161.77	-5,161.77	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		92826C839	1,072.000	VISA INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	208.990000	224,045.86	-224,045.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		929042109	222.000	VORNADO REALTY TRUST KENTUCKY RETIK..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	43.100000	9,569.98	-9,569.98	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		929042109	83.000	VORNADO REALTY TRUST KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	40.770000	3,384.66	-3,384.66	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		929160109	14.000	VULCAN MATERIALS CO KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	204.740000	2,866.49	-2,866.49	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		929740108	62.000	WESTINGHOUSE AIR BRAKE TECHNOL KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	91.350000	5,664.20	-5,664.20	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		931142103	914.000	WALMART INC KENTUCKY RETIREMENT SYS.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	137.150000	125,362.41	-125,362.41	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		931142103	612.000	WALMART INC KENTUCKY RETIREMENT SYS.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	138.750000	84,920.51	-84,920.51	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		931427108	580.000	WALGREENS BOOTS ALLIANCE INC KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	48.500000	28,134.64	-28,134.64	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		931427108	225.000	WALGREENS BOOTS ALLIANCE INC KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	48.850000	10,993.28	-10,993.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		94106L109	177.000	WASTE MANAGEMENT INC KENTUCKY RETI..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	163.530000	28,946.23	-28,946.23	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		949746101	2,650.000	WELLS FARGO & CO KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	49.410000	130,957.70	-130,957.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		95040Q104	375.000	WELLTOWER INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	85.700000	32,140.50	-32,140.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		95040Q104	324.000	WELLTOWER INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	83.200000	26,959.72	-26,959.72	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		955306105	21.000	WEST PHARMACEUTICAL SERVICES I KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	435.510000	9,145.88	-9,145.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		958102105	212.000	WESTERN DIGITAL CORP KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	59.000000	12,509.70	-12,509.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		958102105	59.000	WESTERN DIGITAL CORP KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	56.850000	3,354.68	-3,354.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		959802109	323.000	WESTERN UNION CO/THE KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	17.700000	5,719.68	-5,719.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		962166104	951.000	WEYERHAEUSER CO KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	39.480000	37,553.09	-37,553.09	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		963320106	11.000	WHIRLPOOL CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	227.950000	2,507.54	-2,507.54	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		969457100	2,080.000	WILLIAMS COS INC/THE KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	27.640000	57,507.84	-57,507.84	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		983134107	67.000	WYNN RESORTS LTD KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	88.170000	5,907.93	-5,907.93	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		983134107	125.000	WYNN RESORTS LTD KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	82.270000	10,284.88	-10,284.88	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		983919101	227.000	XILINX INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	224.750000	51,020.07	-51,020.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		983919101	410.000	XILINX INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	200.140000	82,061.09	-82,061.09	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		98419M100	47.000	XYLEM INC/NY KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	124.150000	5,835.43	-5,835.43	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		98419M100	53.000	XYLEM INC/NY KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	115.810000	6,138.41	-6,138.41	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		988498101	46.000	YUM! BRANDS INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	131.740000	6,060.41	-6,060.41	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		989207105	39.000	ZEBRA TECHNOLOGIES CORP KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	605.390000	23,610.52	-23,610.52	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		98956P102	331.000	ZIMMER BIOMET HOLDINGS INC KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	128.960000	42,688.41	-42,688.41	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		98956P102	187.000	ZIMMER BIOMET HOLDINGS INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	120.850000	22,600.63	-22,600.63	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		989701107	112.000	ZIONS BANCORP NA KENTUCKY RETIREMEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	63.360000	7,097.22	-7,097.22	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		98978V103	301.000	ZOETIS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	229.620000	69,118.03	-69,118.03	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G0250X107	287.000	AMCOR PLC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	11.620000	3,337.24	-3,337.24	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G0403H108	121.000	AON PLC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	300.940000	36,414.71	-36,414.71	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G1151C101	365.000	ACCENTURE PLC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	374.530000	136,706.37	-136,706.37	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G29183103	148.000	EATON CORP PLC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	169.920000	25,149.34	-25,149.34	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G3223R108	10.000	EVEREST RE GROUP LTD KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	273.830000	2,738.38	-2,738.38	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G47567105	468.000	IHS MARKIT LTD KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	132.590000	62,055.86	-62,055.86	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G491BT108	292.000	INVESCO LTD KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	23.610000	6,896.46	-6,896.46	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G491BT108	86.000	INVESCO LTD KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	22.610000	1,945.23	-1,945.23	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G51502105	452.000	JOHNSON CONTROLS INTERNATIONAL KEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	79.540000	35,955.70	-35,955.70	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G5494J103	399.000	LINDE PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	333.190000	132,946.00	-132,946.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G5960L103	683.000	MEDTRONIC PLC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	112.420000	76,788.32	-76,788.32	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G5960L103	3,758.000	MEDTRONIC PLC KENTUCKY RETIREMENT S...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	100.630000	378,201.36	-378,201.36	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G6095L109	279.000	APTIV PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	170.380000	47,538.25	-47,538.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G6095L109	10.000	APTIV PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	158.420000	1,584.29	-1,584.29	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G6518L108	287.000	NIELSEN HOLDINGS PLC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	20.710000	5,946.07	-5,946.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G66721104	385.000	NORWEGIAN CRUISE LINE HOLDINGS KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	21.770000	8,384.53	-8,384.53	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G66721104	611.000	NORWEGIAN CRUISE LINE HOLDINGS KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	20.330000	12,427.13	-12,427.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G7997R103	174.000	SEAGATE TECHNOLOGY HOLDINGS PL KEN..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	105.700000	18,393.19	-18,393.19	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G7S00T104	145.000	PENTAIR PLC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	74.710000	10,834.11	-10,834.11	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G8473T100	124.000	STERIS PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	230.590000	28,594.15	-28,594.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		G96629103	35.000	WILLIS TOWERS WATSON PLC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	235.000000	8,225.28	-8,225.28	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		H1467J104	299.000	CHUBB LTD KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	189.160000	56,561.23	-56,561.23	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		H2906T109	34.000	GARMIN LTD KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	132.230000	4,496.13	-4,496.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		H84989104	86.000	TE CONNECTIVITY LTD KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	158.880000	13,664.37	-13,664.37	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		N53745100	219.000	LYONDELLBASELL INDUSTRIES NV KENTUC..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	90.500000	19,821.25	-19,821.25	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		N53745100	36.000	LYONDELLBASELL INDUSTRIES NV KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	87.760000	3,159.68	-3,159.68	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		N6596X109	175.000	NXP SEMICONDUCTORS NV KENTUCKY RETL..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	228.090000	39,917.15	-39,917.15	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		N6596X109	158.000	NXP SEMICONDUCTORS NV KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	218.710000	34,557.60	-34,557.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		V7780T103	193.000	ROYAL CARIBBEAN CRUISES LTD KENTUCK..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	75.370000	14,547.95	-14,547.95	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	B		V7780T103	306.000	ROYAL CARIBBEAN CRUISES LTD KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	72.410000	22,160.21	-22,160.21	0.00
RECEIPTS AND DISBURSEMENT TRANSACTIONS					0.000							22,604,929.51	22,604,929.51	0.00
U.S. DOLLAR					0.000							22,604,929.51	22,604,929.51	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		99VVARL80	0.000	TRANSFER FROM KR3F9001002 KRS INS INT..		10/28/2021	10/28/2021		0.000000	190,000.00	190,000.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		99VVARL80	0.000	TRANSFER FROM KR3F9001002 KRS INS INT..		11/9/2021	11/9/2021		0.000000	495,000.00	495,000.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		99VVARL80	0.000	TRANSFER FROM KR3F9001002 KRS INS INT..		12/10/2021	12/10/2021		0.000000	25,080,000.00	25,080,000.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		99VVARL80	0.000	TRANSFER FROM KR3F9001002 KRS INS INT..		12/21/2021	12/21/2021		0.000000	175,000.00	175,000.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		10/4/2021	10/4/2021		0.000000	-432,076.22	-432,076.22	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		10/12/2021	10/12/2021		0.000000	-114,652.23	-114,652.23	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		10/15/2021	10/15/2021		0.000000	-3,782.24	-3,782.24	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		10/18/2021	10/18/2021		0.000000	-240,769.64	-240,769.64	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		10/25/2021	10/25/2021		0.000000	-42,486.18	-42,486.18	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		11/1/2021	11/1/2021		0.000000	-123,135.32	-123,135.32	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		11/8/2021	11/8/2021		0.000000	-344,495.47	-344,495.47	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		11/15/2021	11/15/2021		0.000000	-168,636.13	-168,636.13	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		11/15/2021	11/15/2021		0.000000	-2,923.60	-2,923.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		11/22/2021	11/22/2021		0.000000	-314,819.45	-314,819.45	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		11/29/2021	11/29/2021		0.000000	-79,399.07	-79,399.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		12/6/2021	12/6/2021		0.000000	-245,583.98	-245,583.98	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		12/13/2021	12/13/2021		0.000000	-689,439.26	-689,439.26	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		12/14/2021	12/14/2021		0.000000	-2,590.73	-2,590.73	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		12/20/2021	12/20/2021		0.000000	-460,349.01	-460,349.01	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		99VVARL80	0.000	TRANSFER TO KR3F9001002 KRS INS INTER..		12/27/2021	12/27/2021		0.000000	-79,228.53	-79,228.53	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		485170302	0.000	MAND CASH & STOCK MERGER KANSAS CIT..		12/14/2021	12/14/2021		0.000000	-218,070.00	-218,070.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		485170302	0.000	CASH & STOCK MERGER KANSAS CITY SOU..		12/17/2021	12/17/2021		0.000000	218,070.00	218,070.00	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL REBATE SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	117.32	117.32	0.00

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL REBATE OCTOBER 2021		10/15/2021	10/15/2021		0.000000	203.55	203.55	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL REBATE NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	69.10	69.10	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		NA9123459	0.000	BNY SL BANK FEE SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	-653.29	-653.29	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		NA9123459	0.000	BNY SL BANK FEE OCTOBER 2021		10/15/2021	10/15/2021		0.000000	-666.71	-666.71	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CW		NA9123459	0.000	BNY SL BANK FEE NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	-515.35	-515.35	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CDC		NA9123459	0.000			9/15/2021	9/15/2021		0.000000	-3,706.07	-3,706.07	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL GROSS EARN SEPTEMBER 2021		9/15/2021	9/15/2021		0.000000	4,242.04	4,242.04	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNI NGS FOR SEP..		10/15/2021	10/15/2021		0.000000	3,782.24	3,782.24	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CDC		NA9123459	0.000			10/15/2021	10/15/2021		0.000000	-3,782.24	-3,782.24	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL GROSS EARN OCTOBER 2021		10/15/2021	10/15/2021		0.000000	4,245.40	4,245.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNI NGS FOR OC..		11/15/2021	11/15/2021		0.000000	2,923.60	2,923.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CDC		NA9123459	0.000			11/15/2021	11/15/2021		0.000000	-2,923.60	-2,923.60	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	BNY SL GROSS EARNINGS NOVEMBER 2021		11/15/2021	11/15/2021		0.000000	3,369.85	3,369.85	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	CD		NA9123459	0.000	CREDIT - SEC LENDING EARNI NGS FOR NO..		12/14/2021	12/14/2021		0.000000	2,590.73	2,590.73	0.00
SALES						-3,469,946.490						-11,676,409.32	16,949,745.35	5,273,336.03
U.S. DOLLAR						-3,469,946.490						-11,676,409.32	16,949,745.35	5,273,336.03
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-418,802.400	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/4/2021	10/4/2021	10/4/2021	1.000000	-418,802.40	418,802.40	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-60,631.610	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/12/2021	10/12/2021	10/12/2021	1.000000	-60,631.61	60,631.61	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-228,714.180	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/19/2021	10/19/2021	10/19/2021	1.000000	-228,714.18	228,714.18	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-40,180.980	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		10/25/2021	10/25/2021	10/25/2021	1.000000	-40,180.98	40,180.98	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-327,840.220	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/8/2021	11/8/2021	11/8/2021	1.000000	-327,840.22	327,840.22	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-311,474.590	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/22/2021	11/22/2021	11/22/2021	1.000000	-311,474.59	311,474.59	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-69,916.780	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		11/29/2021	11/29/2021	11/29/2021	1.000000	-69,916.78	69,916.78	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-165,051.320	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/6/2021	12/6/2021	12/6/2021	1.000000	-165,051.32	165,051.32	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-1,202,469.470	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/10/2021	12/10/2021	12/10/2021	1.000000	-1,202,469.47	1,202,469.47	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-442,454.440	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/21/2021	12/21/2021	12/21/2021	1.000000	-442,454.44	442,454.44	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		996085619	-33,408.500	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12		12/27/2021	12/27/2021	12/27/2021	1.000000	-33,408.50	33,408.50	0.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		001055102	-276.000	AFLAC INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	56.840000	-9,993.03	15,685.27	5,692.24
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00130H105	-153.000	AES CORP/THE KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	24.090000	-2,430.48	3,684.37	1,253.89
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00206R102	-9,616.000	AT&T INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	23.780000	-295,108.94	228,580.77	-66,528.17
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		002824100	-641.000	ABBOTT LABORATORIES KENTUCKY RETIRE.	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	128.130000	-38,863.49	82,124.50	43,261.01
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		002824100	-761.000	ABBOTT LABORATORIES KENTUCKY RETIRE.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	137.110000	-47,441.13	104,333.32	56,892.19
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00287Y109	-1,141.000	ABBVIE INC KENTUCKY RETIREMENT SYSTE.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	129.530000	-79,195.76	147,782.70	68,586.94
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00507V109	-437.000	ACTIVISION BLIZZARD INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	61.360000	-23,182.25	26,810.25	3,628.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00751Y106	-75.000	ADVANCE AUTO PARTS INC KENTUCKY RETI..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	232.820000	-11,841.84	17,460.73	5,618.89
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		007903107	-541.000	ADVANCED MICRO DEVICES INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	137.750000	-23,523.09	74,517.49	50,994.40
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00846U101	-13.000	AGILENT TECHNOLOGIES INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	156.310000	-776.81	2,031.91	1,255.10
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		009158106	-40.000	AIR PRODUCTS AND CHEMICALS INC KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	298.330000	-6,461.98	11,932.77	5,470.79
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		00971T101	-64.000	AKAMAI TECHNOLOGIES INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	115.350000	-4,282.59	7,381.78	3,099.19
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		012653101	-66.000	ALBEMARLE CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	264.640000	-6,462.73	17,465.62	11,002.89
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		018802108	-91.000	ALLIANT ENERGY CORP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	59.770000	-4,108.32	5,438.22	1,329.90
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		020002101	-505.000	ALLSTATE CORP/THE KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	114.140000	-36,160.43	57,635.85	21,475.42
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		02209S103	-1,745.000	ALTRIA GROUP INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	48.250000	-69,817.43	84,180.11	14,362.68
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		023608102	-12.000	AMEREN CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	86.790000	-677.19	1,041.37	364.18

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		023608102	-36.000	AMEREN CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	86.410000	-2,031.56	3,110.42	1,078.86
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		025537101	-157.000	AMERICAN ELECTRIC POWER CO INC KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	84.020000	-10,252.22	13,189.81	2,937.59
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		025537101	-220.000	AMERICAN ELECTRIC POWER CO INC KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	86.540000	-14,366.16	19,036.72	4,670.56
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		025816109	-281.000	AMERICAN EXPRESS CO KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	160.010000	-23,390.69	44,960.05	21,569.36
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		026874784	-697.000	AMERICAN INTERNATIONAL GROUP I KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	54.110000	-72,939.91	37,708.20	-35,231.71
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		03027X100	-140.000	AMERICAN TOWER CORP KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	278.860000	-21,938.64	39,038.94	17,100.30
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		030420103	-49.000	AMERICAN WATER WORKS CO INC KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	183.110000	-4,938.03	8,971.90	4,033.87
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		03076C106	-100.000	AMERIPRISE FINANCIAL INC KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	294.630000	-10,814.43	29,461.94	18,647.51
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		031100100	-54.000	AMETEK INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	139.830000	-3,888.58	7,550.29	3,661.71
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		031162100	-577.000	AMGEN INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	222.500000	-86,874.19	128,376.65	41,502.46
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		032095101	-57.000	AMPHENOL CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	82.480000	-1,974.31	4,700.82	2,726.51
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		03662Q105	-1.000	ANSYS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	396.860000	-197.55	396.84	199.29
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		036752103	-170.000	ANTHEM INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	445.100000	-31,333.38	75,665.08	44,331.70
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		03743Q108	-235.000	APA CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	24.380000	-7,138.82	5,727.15	-1,411.67
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		039483102	-153.000	ARCHER-DANIELS-MIDLAND CO KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	65.270000	-5,895.05	9,984.87	4,089.82
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		04621X108	-15.000	ASSURANT INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	155.730000	-1,370.99	2,335.81	964.82
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		04621X108	-36.000	ASSURANT INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	150.580000	-3,290.39	5,420.53	2,130.14
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		049560105	-56.000	ATMOS ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	94.410000	-5,655.14	5,286.48	-368.66
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		049560105	-35.000	ATMOS ENERGY CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	98.830000	-3,534.46	3,458.71	-75.75
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		052769106	-88.000	AUTODESK INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	277.650000	-11,487.38	24,432.28	12,944.90
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		053015103	-39.000	AUTOMATIC DATA PROCESSING INC KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	229.410000	-3,956.93	8,946.59	4,989.66
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		053332102	-13.000	AUTOZONE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	1,996.370000	-10,107.71	25,952.55	15,844.84
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		053611109	-7.000	AVERY DENNISON CORP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	206.890000	-604.73	1,448.16	843.43
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		058498106	-10.000	BALL CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	93.940000	-503.15	939.31	436.16
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		060505104	-7,279.000	BANK OF AMERICA CORP KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	43.880000	-164,706.84	319,335.38	154,628.54
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		064058100	-1,291.000	BANK OF NEW YORK MELLON CORP/KT	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	57.500000	-46,744.69	74,220.50	27,475.81
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		071813109	-73.000	BAXTER INTERNATIONAL INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	83.630000	-4,396.35	6,104.29	1,707.94
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		075887109	-204.000	BECTON DICKINSON AND CO KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	256.900000	-38,762.47	52,405.49	13,643.02
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		084423102	-11.000	W R BERKLEY CORP KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	80.400000	-737.95	884.29	146.34
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		084670702	-177.000	BERKSHIRE HATHAWAY INC KENTUCKY RET..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	288.076327	-28,172.09	50,987.47	22,815.38
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		084670702	-961.000	BERKSHIRE HATHAWAY INC KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	293.860000	-155,830.16	282,197.17	126,367.01
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		090572207	-13.000	BIO-RAD LABORATORIES INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	770.220000	-6,292.11	10,012.70	3,720.59
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		09062X103	-98.000	BIOGEN INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	237.430000	-20,388.85	23,267.14	2,878.29
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		09247X101	-49.000	BLACKROCK INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	913.570000	-22,086.46	44,764.26	22,677.80
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		09857L108	-10.000	BOOKING HOLDINGS INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	2,210.460000	-12,214.81	22,104.39	9,889.58
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		110122108	-2,042.000	BRISTOL-MYERS SQUIBB CO KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	61.560000	-106,418.64	125,686.49	19,267.85
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		11133T103	-4.000	BROADRIDGE FINANCIAL SOLUTIONS KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	175.790000	-471.99	703.11	231.12
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		115637209	-8.000	BROWN-FORMAN CORP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	71.900000	-377.35	575.12	197.77
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		12503M108	-51.000	CBIOE GLOBAL MARKETS INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	128.250000	-4,979.76	6,540.25	1,560.49
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		12504L109	-202.000	CBRE GROUP INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	101.750000	-8,915.83	20,551.57	11,635.74
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		125269100	-147.000	CF INDUSTRIES HOLDINGS INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	64.810000	-5,487.32	9,525.70	4,038.38

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		12541W209	-38.000	CH ROBINSON WORLDWIDE INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	101.370000	-2,677.37	3,851.70	1,174.33
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		125523100	-228.000	CIGNA CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	219.620000	-32,781.44	50,071.05	17,289.61
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		125896100	-155.000	CMS ENERGY CORP KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	64.180000	-7,069.37	9,946.44	2,877.07
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		126408103	-1,455.000	CSX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	35.720000	-22,795.06	51,959.23	29,164.17
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		126650100	-499.000	CVS HEALTH CORP KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	100.360000	-30,675.84	50,074.89	19,399.05
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		127387108	-66.000	CADENCE DESIGN SYSTEMS INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	179.150000	-4,375.59	11,823.24	7,447.65
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		134429109	-101.000	CAMPBELL SOUP CO KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	43.120000	-4,529.72	4,354.18	-175.54
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		136451100	-6,987.000	CANADIAN PACIFIC RAILWAY LTD KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	72.350000	-307,190.93	505,443.99	198,253.06
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		14040H105	-443.000	CAPITAL ONE FINANCIAL CORP KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	144.080000	-32,984.90	63,823.12	30,838.22
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		14149Y108	-228.000	CARDINAL HEALTH INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	49.650000	-11,823.08	11,318.09	-504.99
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		14448C104	-80.000	CARRIER GLOBAL CORP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	56.440000	-1,662.64	4,514.53	2,851.89
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		148806102	-100.000	CATALENT INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	125.370000	-8,953.97	12,536.03	3,582.06
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		149123101	-353.000	CATERPILLAR INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	201.370000	-35,746.59	71,080.06	35,333.47
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		150870103	-94.000	CELANESE CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	159.230000	-9,559.02	14,966.69	5,407.67
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		15135B101	-54.000	CENTENE CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	83.020000	-3,384.67	4,482.56	1,097.89
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		15189T107	-671.000	CENTERPOINT ENERGY INC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	27.630000	-14,375.64	18,534.26	4,158.62
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		156782104	-181.000	CERNER CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	89.770000	-9,870.88	16,246.65	6,375.77
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		159864107	-12.000	CHARLES RIVER LABORATORIES INT KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	362.950000	-4,263.07	4,355.26	92.19
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		16119P108	-105.000	CHARTER COMMUNICATIONS INC KENTUCK..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	728.230000	-39,428.34	76,462.71	37,034.37
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		16119P108	-102.000	CHARTER COMMUNICATIONS INC KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	650.000000	-38,945.75	66,298.74	27,352.99
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		171340102	-209.000	CHURCH & DWIGHT CO INC KENTUCKY RETI..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	98.090000	-12,570.20	20,498.82	7,928.62
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		172062101	-9.000	CINCINNATI FINANCIAL CORP KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	113.000000	-592.62	1,016.91	424.29
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		17275R102	-1,424.000	CISCO SYSTEMS INC/DELAWARE KENTUCKY..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	55.810000	-44,534.12	79,458.79	34,924.67
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		17275R102	-3,588.000	CISCO SYSTEMS INC/DELAWARE KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	60.460000	-114,414.93	216,897.08	102,482.15
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		172967424	-991.000	CITIGROUP INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	59.540000	-63,894.50	58,994.91	-4,899.59
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		177376100	-17.000	CITRIX SYSTEMS INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	83.520000	-1,417.55	1,419.68	2.13
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		189054109	-69.000	CLOROX CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	174.160000	-9,275.10	12,016.35	2,741.25
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		191216100	-436.000	COCA-COLA CO/THE KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	57.730000	-18,190.02	25,166.23	6,976.21
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		192446102	-339.000	COGNIZANT TECHNOLOGY SOLUTIONS KEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	84.820000	-17,160.92	28,750.78	11,589.86
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		194162103	-290.000	COLGATE-PALMOLIVE CO KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	82.480000	-18,233.77	23,916.46	5,682.69
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		200340107	-177.000	COMERICA INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	83.740000	-8,553.11	14,820.31	6,267.20
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		205887102	-605.000	CONAGRA BRANDS INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	34.580000	-16,680.58	20,915.34	4,234.76
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		20825C104	-697.000	CONOCOPHILLIPS KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	68.610000	-33,778.74	47,814.65	14,035.91
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		209115104	-69.000	CONSOLIDATED EDISON INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	83.820000	-4,773.83	5,782.93	1,009.10
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		21036P108	-151.000	CONSTELLATION BRANDS INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	242.250000	-20,096.11	36,578.20	16,482.09
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		22052L104	-230.000	CORTEVA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	46.080000	-5,764.82	10,596.27	4,831.45
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		22160K105	-48.000	COSTCO WHOLESALE CORP KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	547.610000	-10,022.21	26,284.71	16,262.50
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		22822V101	-210.000	CROWN CASTLE INTERNATIONAL COR KENT	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	201.340000	-24,356.57	42,279.29	17,922.72
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		231021106	-8.000	CUMMINS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	211.030000	-989.93	1,688.16	698.23
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		233331107	-74.000	DTE ENERGY CO KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	116.600000	-5,735.91	8,627.68	2,891.77
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		23355L106	-61.000	DXC TECHNOLOGY CO KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	30.630000	-2,265.01	1,867.87	-397.14

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		235851102	-398.000	DANAHER CORP KENTUCKY RETIREMENT S.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	313.410000	-48,475.28	124,732.96	76,257.68
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		23918K108	-37.000	DAVITA INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	104.870000	-2,412.18	3,879.84	1,467.66
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		244199105	-185.000	DEERE & CO KENTUCKY RETIREMENT SYST.	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	341.150000	-22,558.60	63,110.57	40,551.97
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		24906P109	-53.000	DENTSPLY SIRONA INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	53.410000	-2,618.02	2,830.23	212.21
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		25278X109	-6.000	DIAMONDBACK ENERGY INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	102.430000	-454.01	614.52	160.51
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		253868103	-105.000	DIGITAL REALTY TRUST INC KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	171.540000	-12,851.18	18,010.65	5,159.47
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		254687106	-353.000	WALT DISNEY CO/THE KENTUCKY RETIREM..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	172.040000	-33,681.70	60,726.28	27,044.58
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		254709108	-107.000	DISCOVER FINANCIAL SERVICES KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	114.110000	-5,623.16	12,208.74	6,585.58
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		25470F104	-127.000	DISCOVERY INC KENTUCKY RETIREMENT S.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	23.280000	-3,223.20	2,955.40	-267.80
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		25470F302	-250.000	DISCOVERY INC KENTUCKY RETIREMENT S.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	22.420000	-6,124.86	5,602.72	-522.14
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		256677105	-22.000	DOLLAR GENERAL CORP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	222.500000	-2,554.87	4,894.77	2,339.90
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		256746108	-79.000	DOLLAR TREE INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	136.320000	-5,971.33	10,768.51	4,797.18
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		25746U109	-734.000	DOMINION ENERGY INC KENTUCKY RETIRE..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	76.590000	-49,010.30	56,209.43	7,199.13
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		25746U109	-298.000	DOMINION ENERGY INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	76.630000	-19,957.43	22,832.94	2,875.51
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		25754A201	-20.000	DOMINO'S PIZZA INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	528.380000	-7,687.23	10,567.36	2,880.13
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		260003108	-134.000	DOVER CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	171.850000	-9,713.39	23,026.71	13,313.32
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		260003108	-57.000	DOVER CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	170.290000	-4,131.82	9,705.97	5,574.15
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		260557103	-234.000	DOW INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	54.100000	-11,930.63	12,657.22	726.59
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		26441C204	-153.000	DUKE ENERGY CORP KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	103.040000	-11,799.92	15,763.65	3,963.73
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		26614N102	-187.000	DUPONT DE NEMOURS INC KENTUCKY RETI..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	76.510000	-10,477.55	14,305.61	3,828.06
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		277432100	-78.000	EASTMAN CHEMICAL CO KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	117.000000	-4,882.07	9,125.33	4,243.26
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		277432100	-128.000	EASTMAN CHEMICAL CO KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	118.680000	-8,011.59	15,189.81	7,178.22
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		278642103	-1.000	EBAY INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	64.030000	-30.82	64.01	33.19
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		281020107	-138.000	EDISON INTERNATIONAL KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	66.700000	-7,817.35	9,203.31	1,385.96
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		28176E108	-185.000	EDWARDS LIFESCIENCES CORP KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	122.120000	-8,616.50	22,590.41	13,973.91
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		285512109	-524.000	ELECTRONIC ARTS INC KENTUCKY RETIREM..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	142.400000	-39,695.78	74,611.97	34,916.19
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		285512109	-122.000	ELECTRONIC ARTS INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	127.520000	-9,388.83	15,556.26	6,167.43
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		291011104	-280.000	EMERSON ELECTRIC CO KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	90.690000	-15,358.34	25,390.55	10,032.21
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		29364G103	-112.000	ENTERGY CORP KENTUCKY RETIREMENT S.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	109.520000	-10,019.66	12,265.16	2,245.50
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		29444U700	-19.000	EQUINIX INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	822.260000	-8,916.64	15,622.69	6,706.05
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		29476L107	-9.000	EQUITY RESIDENTIAL KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	87.650000	-605.02	788.76	183.74
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30034W106	-72.000	EVERGY INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	66.920000	-4,027.71	4,817.63	789.92
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30034W106	-26.000	EVERGY INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	66.890000	-1,454.45	1,738.90	284.45
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30040W108	-177.000	EVERSOURCE ENERGY KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	87.350000	-11,143.18	15,459.45	4,316.27
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30040W108	-74.000	EVERSOURCE ENERGY KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	89.400000	-4,658.73	6,614.89	1,956.16
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		302130109	-51.000	EXPEDITORS INTERNATIONAL OF WA KENT.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	129.930000	-2,826.75	6,625.93	3,799.18
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30225T102	-4.000	EXTRA SPACE STORAGE INC KENTUCKY RE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	209.360000	-396.67	837.40	440.73
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30225T102	-41.000	EXTRA SPACE STORAGE INC KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	215.150000	-4,065.86	8,820.73	4,754.87
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		302491303	-31.000	FMC CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	103.980000	-1,979.53	3,223.08	1,243.55
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		30303M102	-71.000	META PLATFORMS INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	333.790000	-10,999.85	23,698.32	12,698.47
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		315616102	-16.000	F5 INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	233.000000	-2,028.02	3,727.84	1,699.82
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		31620M106	-322.000	FIDELITY NATIONAL INFORMATION KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	107.980000	-36,374.25	34,766.48	-1,607.77

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		316773100	-180.000	FIFTH THIRD BANCORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	42.260000	-3,914.30	7,605.14	3,690.84
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		339041105	-18.000	FLEETCOR TECHNOLOGIES INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	214.260000	-4,206.02	3,856.50	-349.52
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		345370860	-495.000	FORD MOTOR CO KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	19.770000	-4,676.37	9,781.64	5,105.27
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		34959E109	-41.000	FORTINET INC KENTUCKY RETIREMENT SYS.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	333.830000	-4,295.28	13,686.59	9,391.31
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		34959J108	-72.000	FORTIVE CORP KENTUCKY RETIREMENT SY.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	72.890000	-3,381.46	5,247.40	1,865.94
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		34964C106	-61.000	FORTUNE BRANDS HOME & SECURITY KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	100.740000	-3,901.21	6,144.55	2,243.34
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		35137L105	-237.000	FOX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	36.960000	-7,713.49	8,757.34	1,043.85
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		35137L204	-93.000	FOX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	34.220000	-2,963.37	3,181.60	218.23
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		354613101	-38.000	FRANKLIN RESOURCES INC KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	33.220000	-1,123.66	1,262.01	138.35
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		35671D857	-1,439.000	FREEMPORT-MCMORAN INC KENTUCKY RETL.	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	38.850000	-25,899.86	55,890.47	29,990.61
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		366651107	-102.000	GARTNER INC KENTUCKY RETIREMENT SYS.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	320.070000	-12,944.42	32,646.05	19,701.63
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		368736104	-5.000	GENERAC HOLDINGS INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	367.980000	-1,588.58	1,839.85	251.27
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		368736104	-27.000	GENERAC HOLDINGS INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	357.430000	-8,578.32	9,650.32	1,072.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		369550108	-81.000	GENERAL DYNAMICS CORP KENTUCKY RETL.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	200.880000	-10,301.51	16,270.54	5,969.03
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		369550108	-28.000	GENERAL DYNAMICS CORP KENTUCKY RETL.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	202.200000	-3,561.02	5,661.32	2,100.30
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		370334104	-555.000	GENERAL MILLS INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	67.650000	-27,947.14	37,540.55	9,593.41
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		372460105	-99.000	GENUINE PARTS CO KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	133.250000	-7,573.89	13,190.79	5,616.90
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		375558103	-493.000	GILEAD SCIENCES INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	72.210000	-26,401.82	35,594.90	9,193.08
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		38141G104	-179.000	GOLDMAN SACHS GROUP INC/THE KENTUC..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	417.610000	-30,024.30	74,750.01	44,725.71
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		38141G104	-45.000	GOLDMAN SACHS GROUP INC/THE KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	381.800000	-7,794.28	17,180.50	9,386.22
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		384802104	-2.000	WW GRAINGER INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	492.890000	-458.60	985.75	527.15
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		40412C101	-349.000	HCA HEALTHCARE INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	253.790000	-35,754.84	88,569.11	52,814.27
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		40434L105	-1,927.000	HP INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	36.570000	-29,641.12	70,452.69	40,811.57
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		410345102	-9,299.000	HANESBRANDS INC KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	16.310000	-212,307.28	151,582.22	-60,725.06
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		416515104	-233.000	HARTFORD FINANCIAL SERVICES GR KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	67.700000	-10,055.03	15,771.91	5,716.88
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		42250P103	-166.000	HEALTHPEAK PROPERTIES INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	34.920000	-5,356.26	5,795.20	438.94
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		426281101	-20.000	JACK HENRY & ASSOCIATES INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	164.240000	-2,925.35	3,284.60	359.25
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		427866108	-53.000	HERSHEY CO/THE KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	187.620000	-5,773.36	9,943.32	4,169.96
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		42824C109	-900.000	HEWLETT PACKARD ENTERPRISE CO KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	15.580000	-8,610.71	14,014.72	5,404.01
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		42824C109	-497.000	HEWLETT PACKARD ENTERPRISE CO KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	15.080000	-4,755.02	7,490.25	2,735.23
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		436440101	-104.000	HOLOGIC INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	76.050000	-4,718.19	7,908.32	3,190.13
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		436440101	-204.000	HOLOGIC INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	77.710000	-9,254.90	15,850.91	6,596.01
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		438516106	-281.000	HONEYWELL INTERNATIONAL INC KENTUCK..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	218.320000	-31,144.37	61,344.79	30,200.42
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		438516106	-132.000	HONEYWELL INTERNATIONAL INC KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	205.170000	-14,925.77	27,081.11	12,155.34
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		440452100	-118.000	HORMEL FOODS CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	48.170000	-4,275.18	5,682.97	1,407.79
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		446150104	-855.000	HUNTINGTON BANCSHARES INC/OH KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	14.880000	-9,483.47	12,714.63	3,231.16
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		446413106	-6.000	HUNTINGTON INGALLS INDUSTRIES KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	184.110000	-1,347.69	1,104.60	-243.09
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		45167R104	-25.000	IDEX CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	228.730000	-4,085.46	5,717.99	1,632.53
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		45168D104	-14.000	IDEXX LABORATORIES INC KENTUCKY RETL.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	618.550000	-3,584.48	8,659.54	5,075.06
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		45168D104	-28.000	IDEXX LABORATORIES INC KENTUCKY RETL.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	616.880000	-7,168.96	17,272.30	10,103.34
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		452308109	-68.000	ILLINOIS TOOL WORKS INC KENTUCKY RETL..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	238.180000	-7,741.52	16,195.54	8,454.02

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		45337C102	-189.000	INCYTE CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	72.890000	-20,673.70	13,774.43	-6,899.27
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		45687V106	-77.000	INGERSOLL RAND INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	58.220000	-3,842.79	4,482.22	639.43
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		458140100	-1,106.000	INTEL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	50.620000	-40,957.06	55,975.48	15,018.42
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		45866F104	-90.000	INTERCONTINENTAL EXCHANGE INC KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	133.380000	-6,093.86	12,003.32	5,909.46
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		459200101	-169.000	INTERNATIONAL BUSINESS MACHINE KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	127.400000	-20,173.28	21,528.97	1,355.69
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		459506101	-66.000	INTERNATIONAL FLAVORS & FRAGA KENT..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	148.160000	-7,874.44	9,777.98	1,903.54
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		460146103	-320.000	INTERNATIONAL PAPER CO KENTUCKY RETI..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	45.840000	-11,866.80	14,665.84	2,799.04
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		46120E602	-80.000	INTUITIVE SURGICAL INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	337.400000	-11,075.81	26,991.14	15,915.33
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		46266C105	-38.000	IQVIA HOLDINGS INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	267.430000	-5,002.94	10,161.94	5,159.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		46284V101	-195.000	IRON MOUNTAIN INC	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	47.910000	-6,097.76	9,340.84	3,243.08
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		46284V101	-291.000	IRON MOUNTAIN INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	51.250000	-9,099.74	14,911.05	5,811.31
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		46625H100	-741.000	JPMORGAN CHASE & CO KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	156.760000	-57,232.91	116,151.89	58,918.98
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		478160104	-424.000	JOHNSON & JOHNSON KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	168.230000	-45,215.15	71,325.33	26,110.18
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		487836108	-180.000	KELLOGG CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	64.450000	-11,364.39	11,599.32	234.93
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		493267108	-1,033.000	KEYCORP KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	22.510000	-15,129.34	23,243.41	8,114.07
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		494368103	-152.000	KIMBERLY-CLARK CORP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	139.370000	-15,934.58	21,182.76	5,248.18
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		500754106	-462.000	KRAFT HEINZ CO/THE KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	35.510000	-20,895.84	16,401.37	-4,494.47
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		501044101	-406.000	KROGER CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	42.810000	-10,334.79	17,377.52	7,042.73
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		501044101	-41.000	KROGER CO/THE KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	44.790000	-1,043.66	1,836.01	792.35
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		50155Q100	-4,695.000	KYNDRYL HOLDINGS INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	18.260000	-123,321.38	85,692.70	-37,628.68
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		501889208	-32.000	LKQ CORP KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	55.730000	-1,018.82	1,783.06	764.24
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		502431109	-268.000	LHARRIS TECHNOLOGIES INC KENTUCKY R..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	233.390000	-52,248.30	62,545.52	10,297.22
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		502431109	-19.000	LHARRIS TECHNOLOGIES INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	207.930000	-3,714.02	3,950.47	236.45
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		50540R409	-130.000	LABORATORY CORP OF AMERICA HOL KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	307.920000	-18,507.49	40,028.22	21,520.73
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		517834107	-843.000	LAS VEGAS SANDS CORP KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	38.710000	-47,378.50	32,625.62	-14,752.88
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		518439104	-255.000	ESTEEL LAUDER COS INC/THE KENTUCKY RE..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	331.050000	-35,718.68	84,414.76	48,696.08
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		518439104	-46.000	ESTEEL LAUDER COS INC/THE KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	345.960000	-6,679.96	15,913.66	9,233.70
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		524660107	-3,550.000	LEGGETT & PLATT INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	38.030000	-120,206.18	134,973.86	14,767.68
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		525327102	-133.000	LEIDOS HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	90.480000	-11,890.03	12,032.71	142.68
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		525327102	-28.000	LEIDOS HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	86.730000	-2,503.16	2,428.17	-74.99
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		532457108	-2,063.000	ELI LILLY & CO KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	267.420000	-248,882.77	51,666.07	302,783.30
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		534187109	-188.000	LINCOLN NATIONAL CORP KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	65.760000	-7,607.98	12,361.12	4,753.14
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		540424108	-135.000	LOEWS CORP KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	56.780000	-5,569.15	7,664.04	2,094.89
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		548661107	-262.000	LOWE'S COS INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	248.090000	-21,936.23	64,996.88	43,060.65
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		550241103	-2,755.000	LUMEN TECHNOLOGIES INC KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	12.590000	-50,885.90	34,660.47	-16,225.43
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		55261F104	-51.000	M&T BANK CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	147.150000	-5,893.81	7,504.15	1,610.34
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		552953101	-30.000	MGM RESORTS INTERNATIONAL KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	42.890000	-849.15	1,286.45	437.30
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		552953101	-74.000	MGM RESORTS INTERNATIONAL KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	42.280000	-2,094.57	3,128.03	1,033.46
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		565849106	-305.000	MARATHON OIL CORP KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	15.150000	-3,507.90	4,617.97	1,110.07
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		56585A102	-527.000	MARATHON PETROLEUM CORP KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	62.450000	-19,522.87	32,906.24	13,383.37
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		57060D108	-4.000	MARKETAXESS HOLDINGS INC KENTUCKY R..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	384.870000	-1,511.08	1,539.44	28.36

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		57060D108	-22.000	MARKETAXESS HOLDINGS INC KENTUCKY R...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	410.420000	-8,310.91	9,028.99	718.08
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		573284106	-37.000	MARTIN MARIETTA MATERIALS INC KENTUC...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	429.350000	-7,123.78	15,885.56	8,761.78
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		573284106	-1.000	MARTIN MARIETTA MATERIALS INC KENTUC...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	436.350000	-192.53	436.33	243.80
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		574599106	-19.000	MASCO CORP KENTUCKY RETIREMENT SYS.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	68.850000	-588.73	1,307.99	719.26
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		574599106	-77.000	MASCO CORP KENTUCKY RETIREMENT SYS.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	66.470000	-2,385.91	5,117.47	2,731.56
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		57636Q104	-147.000	MASTERCARD INC KENTUCKY RETIREMENT ..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	348.040000	-26,201.03	51,160.14	24,959.11
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		57636Q104	-690.000	MASTERCARD INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	349.310000	-125,702.84	241,016.46	115,313.62
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		57667L107	-42.000	MATCH GROUP INC KENTUCKY RETIREMEN.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	135.600000	-6,600.09	5,694.83	-905.26
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		579780206	-149.000	MCCORMICK & CO INC/MD KENTUCKY RETIR.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	94.120000	-8,240.88	14,022.46	5,781.58
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		580135101	-23.000	MCDONALD'S CORP KENTUCKY RETIREMEN.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	261.700000	-3,107.81	6,018.85	2,911.04
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		58155Q103	-64.000	MCKESSON CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	233.090000	-8,090.09	14,917.10	6,827.01
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		58933Y105	-1,446.000	MERCK & CO INC KENTUCKY RETIREMENT S...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	75.690000	-87,379.09	109,434.17	22,055.08
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		59156R108	-355.000	METLIFE INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	60.250000	-13,467.21	21,385.44	7,918.23
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		592688105	-2.000	METTLER-TOLEDO INTERNATIONAL I KENTU...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	1,586.150000	-1,286.24	3,172.26	1,886.02
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		592688105	-7.000	METTLER-TOLEDO INTERNATIONAL I KENTU...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	1,579.340000	-4,501.82	11,055.26	6,553.44
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		59522J103	-71.000	MID-AMERICA APARTMENT COMMUNIT KENT...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	220.140000	-7,982.02	15,629.22	7,647.20
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		60770K107	-211.000	MODERNA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	345.740000	-82,423.69	72,948.65	-9,475.04
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		60770K107	-30.000	MODERNA INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	294.800000	-11,642.31	8,843.68	-2,798.63
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		609207105	-1,026.000	MONDELEZ INTERNATIONAL INC KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	64.960000	-40,171.05	66,639.39	26,468.34
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		61174X109	-35.000	MONSTER BEVERAGE CORP KENTUCKY RE...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	91.620000	-1,832.48	3,206.36	1,373.88
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		615369105	-8.000	MOODY'S CORP KENTUCKY RETIREMENT SY...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	393.640000	-1,287.33	3,149.03	1,861.70
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		617446448	-549.000	MORGAN STANLEY KENTUCKY RETIREMENT...	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	103.470000	-21,238.74	56,799.25	35,560.51
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		617446448	-839.000	MORGAN STANLEY KENTUCKY RETIREMENT...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	97.130000	-33,710.90	81,484.10	47,773.20
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		61945C103	-84.000	MOSAIC CO/THE KENTUCKY RETIREMENT S...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	36.460000	-2,679.45	3,061.86	382.41
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		620076307	-6.000	MOTOROLA SOLUTIONS INC KENTUCKY RET...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	259.120000	-677.19	1,554.66	877.47
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		62944T105	-1.000	NVR INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	5,636.780000	-3,591.85	5,636.74	2,044.89
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		631103108	-30.000	NASDAQ INC KENTUCKY RETIREMENT SYST...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	201.070000	-2,540.95	6,031.79	3,490.84
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		64110D104	-41.000	NETAPP INC KENTUCKY RETIREMENT SYST...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	88.060000	-1,920.04	3,610.07	1,690.03
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		651639106	-145.000	NEWMONT CORP KENTUCKY RETIREMENT S...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	56.360000	-5,977.30	8,170.99	2,193.69
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		651639106	-867.000	NEWMONT CORP KENTUCKY RETIREMENT S...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	59.240000	-35,740.16	51,353.01	15,612.85
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		65249B109	-22.000	NEWS CORP KENTUCKY RETIREMENT SYST...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	21.280000	-294.13	467.95	173.82
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		65249B208	-44.000	NEWS CORP KENTUCKY RETIREMENT SYST...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	21.500000	-620.10	945.59	325.49
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		65339F101	-730.000	NEXTERA ENERGY INC KENTUCKY RETIREM...	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	85.470000	-31,822.71	62,385.48	30,562.77
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		65339F101	-737.000	NEXTERA ENERGY INC KENTUCKY RETIREM...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	90.940000	-32,949.27	67,015.80	34,066.53
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		65473P105	-22.000	NISOURCE INC KENTUCKY RETIREMENT SY...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	25.810000	-448.43	567.63	119.20
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		65473P105	-164.000	NISOURCE INC KENTUCKY RETIREMENT SY...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	26.880000	-3,342.83	4,406.81	1,063.98
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		655844108	-184.000	NORFOLK SOUTHERN CORP KENTUCKY RET...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	284.790000	-23,146.41	52,399.43	29,253.02
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		665859104	-34.000	NORTHERN TRUST CORP KENTUCKY RETIR...	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	119.120000	-2,407.72	4,049.78	1,642.06
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		665859104	-36.000	NORTHERN TRUST CORP KENTUCKY RETIR...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	117.230000	-2,549.35	4,219.93	1,670.58
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		666807102	-27.000	NORTHROP GRUMMAN CORP KENTUCKY RE...	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	377.460000	-5,556.17	10,191.12	4,634.95

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		668771108	-463.000	NORTONLIFELOCK INC KENTUCKY RETIREM..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	24.410000	-9,403.17	11,298.07	1,894.90
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		668771108	-602.000	NORTONLIFELOCK INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	25.720000	-12,226.15	15,477.94	3,251.79
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		670346105	-7.000	NUCOR CORP KENTUCKY RETIREMENT SVS.	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	112.810000	-331.82	789.60	457.78
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		67103H107	-77.000	O'REILLY AUTOMOTIVE INC KENTUCKY RETL	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	676.070000	-20,481.77	52,056.43	31,574.66
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		681919106	-116.000	OMNICOM GROUP INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	73.030000	-6,995.33	8,470.39	1,475.06
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		68389X105	-1,896.000	ORACLE CORP KENTUCKY RETIREMENT SY.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	96.620000	-76,506.40	183,173.52	106,667.12
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		68622V106	-266.000	ORGANON & CO KENTUCKY RETIREMENT S.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	30.190000	-7,301.20	8,028.10	726.90
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		68629Y103	-1,432.000	ORION OFFICE REIT INC KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	19.020000	-31,718.80	27,225.04	-4,493.76
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		68902V107	-61.000	OTIS WORLDWIDE CORP KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	86.210000	-3,173.33	5,258.29	2,084.96
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		68902V107	-168.000	OTIS WORLDWIDE CORP KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	84.160000	-8,739.66	14,137.29	5,397.63
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		693475105	-120.000	PNC FINANCIAL SERVICES GROUP I KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	197.240000	-11,463.56	23,667.59	12,204.03
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		693506107	-3.000	PPG INDUSTRIES INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	164.820000	-255.85	494.43	238.58
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		693506107	-196.000	PPG INDUSTRIES INC KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	164.590000	-16,715.58	32,257.71	15,542.13
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		69351T106	-752.000	PPL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	29.560000	-21,529.81	22,222.23	692.42
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		695156109	-87.000	PACKAGING CORP OF AMERICA KENTUCKY ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	132.230000	-9,708.25	11,503.25	1,795.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		695156109	-49.000	PACKAGING CORP OF AMERICA KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	130.030000	-5,467.86	6,370.99	903.13
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		704326107	-52.000	PAYCHEX INC KENTUCKY RETIREMENT SVS.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	123.890000	-3,065.81	6,441.77	3,375.96
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		70450Y103	-244.000	PAYPAL HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	243.000000	-24,282.70	59,289.25	35,006.55
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		70450Y103	-23.000	PAYPAL HOLDINGS INC KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	186.200000	-2,342.58	4,282.36	1,939.78
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		712704105	-129.000	PEOPLE'S UNITED FINANCIAL INC KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	16.770000	-1,927.86	2,162.15	234.29
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		713448108	-152.000	PEPSICO INC KENTUCKY RETIREMENT SYST.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	168.300000	-15,196.17	25,580.09	10,383.92
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		717081103	-12,447.000	PFIZER INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	59.480000	-388,273.78	740,231.76	351,957.98
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		718172109	-731.000	PHILIP MORRIS INTERNATIONAL IN KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	93.450000	-51,000.40	68,305.02	17,304.62
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		723484101	-16.000	PINNACLE WEST CAPITAL CORP KENTUCKY ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	67.800000	-1,108.38	1,084.65	-23.73
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		73278L105	-28.000	POOL CORP KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	564.770000	-9,736.90	15,813.25	6,076.35
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		74144T108	-19.000	T ROWE PRICE GROUP INC KENTUCKY RETL.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	193.360000	-1,780.72	3,673.65	1,892.93
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		74251V102	-124.000	PRINCIPAL FINANCIAL GROUP INC KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	71.640000	-4,994.85	8,882.19	3,887.34
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		742718109	-724.000	PROCTER & GAMBLE CO/THE KENTUCKY RE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	157.460000	-64,696.92	113,993.93	49,297.01
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		743315103	-748.000	PROGRESSIVE CORP/THE KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	100.970000	-40,414.39	75,518.44	35,104.05
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		74340W103	-356.000	PROLOGIS INC KENTUCKY RETIREMENT SY.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	161.180000	-24,723.69	57,376.58	32,652.89
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		744320102	-229.000	PRUDENTIAL FINANCIAL INC KENTUCKY RET.	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	105.380000	-15,951.30	24,129.83	8,178.53
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		744573106	-90.000	PUBLIC SERVICE ENTERPRISE GROU KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	64.090000	-3,730.08	5,767.26	2,037.18
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		74460D109	-78.000	PUBLIC STORAGE KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	361.740000	-15,314.95	28,214.87	12,899.92
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		745867101	-119.000	PULTEGROUP INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	52.980000	-3,060.51	6,303.51	3,243.00
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		74834L100	-98.000	QUEST DIAGNOSTICS INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	171.200000	-8,077.19	16,776.63	8,699.44
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		754730109	-79.000	RAYMOND JAMES FINANCIAL INC KENTUCK..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	97.380000	-4,223.56	7,692.27	3,468.71
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		760759100	-114.000	REPUBLIC SERVICES INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	134.980000	-7,356.62	15,386.61	8,029.99
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		761152107	-44.000	RESMED INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	268.020000	-6,561.96	11,792.46	5,230.50
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		770323103	-20.000	ROBERT HALF INTERNATIONAL INC KENTUC..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	106.510000	-921.03	2,130.00	1,208.97
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		773903109	-27.000	ROCKWELL AUTOMATION INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	341.760000	-3,555.61	9,227.23	5,671.62
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		775711104	-79.000	ROLLINS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	33.070000	-2,209.92	2,611.88	401.96

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		775711104	-53.000	ROLLINS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	32.770000	-1,482.60	1,736.32	253.72
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		776696106	-91.000	ROPER TECHNOLOGIES INC KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	475.520000	-22,029.52	43,271.27	21,241.75
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		78409V104	-26.000	S&P GLOBAL INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	467.640000	-4,732.44	12,158.34	7,425.90
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		78410G104	-48.000	SBA COMMUNICATIONS CORP KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	375.880000	-10,230.94	18,041.71	7,810.77
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		808513105	-1,045.000	CHARLES SCHWAB CORP/THE KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	82.950000	-37,657.20	86,672.89	49,015.69
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		81211K100	-116.000	SEALED AIR CORP KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	64.630000	-3,737.25	7,496.00	3,758.75
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		816851109	-80.000	SEMPRA ENERGY KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	126.870000	-8,308.10	10,148.82	1,840.72
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		824348106	-67.000	SHERWIN-WILLIAMS CO/THE KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	340.440000	-8,555.68	22,808.76	14,253.08
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		831865209	-106.000	A O SMITH CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	82.980000	-5,640.00	8,794.98	3,154.98
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		831865209	-43.000	A O SMITH CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	80.910000	-2,287.92	3,478.72	1,190.80
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		832696405	-50.000	J M SMUCKER CO/THE KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	136.410000	-5,021.96	6,820.01	1,798.05
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		833034101	-19.000	SNAP-ON INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	209.350000	-2,388.85	3,977.45	1,588.60
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		842587107	-364.000	SOUTHERN CO/THE KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	66.840000	-17,634.65	24,326.35	6,691.70
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		871332102	-934.000	SYLVAMO CORP KENTUCKY RETIREMENT S..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	31.600000	-21,969.85	29,506.77	7,536.92
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		871607107	-44.000	SYNOPSIS INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	348.040000	-5,547.85	15,313.28	9,765.43
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		871658103	-699.000	SYNCHRONY FINANCIAL KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	46.650000	-22,002.23	32,601.89	10,599.66
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		872540109	-25.000	TJX COS INC/THE KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	74.020000	-987.13	1,850.26	863.13
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		872590104	-262.000	T-MOBILE US INC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	119.810000	-25,987.43	31,387.69	5,400.26
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		874054109	-94.000	TAKE-TWO INTERACTIVE SOFTWARE KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	175.740000	-11,567.33	16,518.62	4,951.29
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		880770102	-76.000	TERADYNE INC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	156.260000	-6,443.70	11,875.01	5,431.31
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		883203101	-39.000	TEXTRON INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	75.100000	-1,354.35	2,928.57	1,574.22
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		883203101	-161.000	TEXTRON INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	74.080000	-5,591.06	11,925.36	6,334.30
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		883556102	-348.000	THERMO FISHER SCIENTIFIC INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	651.070000	-86,961.54	226,568.07	139,606.53
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		88579Y101	-225.000	3M CO KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	174.750000	-28,575.80	39,316.51	10,740.71
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		89417E109	-245.000	TRAVELERS COS INC/THE KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	158.190000	-23,302.93	38,754.14	15,451.21
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		896239100	-23.000	TRIMBLE INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	85.430000	-1,654.28	1,964.66	310.38
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		904311107	-239.000	UNDER ARMOUR INC	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	24.250000	-5,410.16	5,793.81	383.65
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		904311206	-122.000	UNDER ARMOUR INC KENTUCKY RETIREME..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	20.660000	-2,550.95	2,519.52	-31.43
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		907818108	-415.000	UNION PACIFIC CORP KENTUCKY RETIREME..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	240.720000	-43,718.44	99,894.14	56,175.70
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		907818108	-339.000	UNION PACIFIC CORP KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	242.690000	-36,861.75	82,268.44	45,406.69
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		911312106	-186.000	UNITED PARCEL SERVICE INC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	206.590000	-19,385.82	38,423.87	19,038.05
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		91324P102	-472.000	UNITEDHEALTH GROUP INC KENTUCKY RETI..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	487.120000	-88,253.80	229,915.21	141,661.41
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		913903100	-61.000	UNIVERSAL HEALTH SERVICES INC KENTU..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	127.800000	-7,180.17	7,795.21	615.04
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		918204108	-41.000	VF CORP KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	77.120000	-2,586.36	3,161.57	575.21
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92276F100	-55.000	VENTAS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	49.500000	-2,842.77	2,721.98	-120.79
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92343E102	-13.000	VERISIGN INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	242.110000	-1,739.18	3,147.29	1,408.11
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92343V104	-3,354.000	VERIZON COMMUNICATIONS INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	53.170000	-166,810.97	178,301.08	11,490.11
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92345Y106	-46.000	VERISK ANALYTICS INC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	222.140000	-5,506.57	10,217.97	4,711.40
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92532F100	-180.000	VERTEX PHARMACEUTICALS INC KENTUCKY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	214.540000	-28,234.12	38,615.38	10,381.26
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92556V106	-207.000	VIATRIS INC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	13.030000	-2,974.34	2,695.33	-279.01
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92826C839	-254.000	VISA INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	231.820000	-28,812.03	58,879.43	30,067.40

Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92826C839	-771.000	VISA INC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	211.880000	-89,214.25	163,351.70	74,137.45
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		929160109	-30.000	VULCAN MATERIALS CO KENTUCKY RETIRE..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	200.520000	-2,960.19	6,015.32	3,055.13
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92939U106	-123.000	WEC ENERGY GROUP INC KENTUCKY RETIR..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	92.560000	-8,156.31	11,383.84	3,227.53
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		92939U106	-228.000	WEC ENERGY GROUP INC KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	96.290000	-15,119.02	21,951.95	6,832.93
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		929740108	-45.000	WESTINGHOUSE AIR BRAKE TECHNOL KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	88.960000	-3,153.88	4,002.76	848.88
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		931142103	-346.000	WALMART INC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	149.976907	-32,712.63	51,888.28	19,175.65
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		94106L109	-184.000	WASTE MANAGEMENT INC KENTUCKY RETI..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	161.310000	-13,789.46	29,679.22	15,889.76
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		941848103	-48.000	WATERS CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	346.550000	-8,100.73	16,633.93	8,533.20
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		941848103	-30.000	WATERS CORP KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	348.350000	-5,062.96	10,450.17	5,387.21
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		949746101	-5,142.000	WELLS FARGO & CO KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	47.950000	-193,151.43	246,511.36	53,359.93
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		955306105	-50.000	WEST PHARMACEUTICAL SERVICES I KENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	449.810000	-11,204.54	22,489.93	11,285.39
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		959802109	-10,822.000	WESTERN UNION CO/THE KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	17.380000	-215,247.94	187,988.00	-27,259.94
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		96145D105	-21.000	WESTROCK CO KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	44.580000	-811.59	936.00	124.41
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		96145D105	-203.000	WESTROCK CO KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	43.940000	-7,845.34	8,917.94	1,072.60
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		962166104	-200.000	WEYERHAEUSER CO KENTUCKY RETIREME..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	39.640000	-5,256.53	7,926.15	2,669.62
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		963320106	-79.000	WHIRLPOOL CORP KENTUCKY RETIREMENT..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	230.360000	-9,334.99	18,197.63	8,862.64
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		969457100	-7.000	WILLIAMS COS INC/THE KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	25.790000	-162.88	180.46	17.58
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		983134107	-568.000	WYNN RESORTS LTD KENTUCKY RETIREME..	UBS SECURIT..	11/5/2021	11/5/2021	11/9/2021	97.107200	-59,785.34	55,150.92	-4,634.42
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		98389B100	-299.000	XCEL ENERGY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	67.110000	-14,198.54	20,063.39	5,864.85
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		98389B100	-181.000	XCEL ENERGY INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	67.000000	-8,595.10	12,125.30	3,530.20
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		988498101	-85.000	YUMI BRANDS INC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	131.930000	-5,897.02	11,213.22	5,316.20
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		989701107	-188.000	ZIONS BANCORP NA KENTUCKY RETIREMEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	61.200000	-7,522.43	11,503.85	3,981.42
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		98978V103	-297.000	ZOETIS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	10/26/2021	10/26/2021	10/28/2021	210.520000	-26,012.62	62,521.15	36,508.53
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		98978V103	-158.000	ZOETIS INC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	234.310000	-14,373.52	37,019.37	22,645.85
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G0176J109	-6.000	ALLEGION PLC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	132.480000	-430.56	794.82	364.26
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G0176J109	-13.000	ALLEGION PLC KENTUCKY RETIREMENT SY..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	127.890000	-932.89	1,662.44	729.55
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G0250X107	-1,097.000	AMCOR PLC KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	11.790000	-11,615.66	12,923.69	1,308.03
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G0403H108	-106.000	AON PLC KENTUCKY RETIREMENT SYSTEMS	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	292.380000	-13,630.28	30,991.17	17,360.89
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G1151C101	-1,211.000	ACCENTURE PLC KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	396.240000	-170,218.98	479,833.29	309,614.31
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G29183103	-148.000	EATON CORP PLC KENTUCKY RETIREMENT ..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	165.070000	-11,083.39	24,428.90	13,345.51
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G3223R108	-7.000	EVEREST RE GROUP LTD KENTUCKY RETIR..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	266.930000	-1,703.46	1,868.44	164.98
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G47567105	-52.000	IHS MARKIT LTD KENTUCKY RETIREMENT S..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	131.220000	-3,470.95	6,822.93	3,351.98
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G51502105	-227.000	JOHNSON CONTROLS INTERNATIONAL KEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	77.050000	-8,974.43	17,488.22	8,513.79
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G5494J103	-193.000	LINDE PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	333.830000	-32,070.49	64,427.12	32,356.63
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G6518L108	-1.000	NIELSEN HOLDINGS PLC KENTUCKY RETIRE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	20.440000	-29.34	20.42	-8.92
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G7997R103	-183.000	SEAGATE TECHNOLOGY HOLDINGS PL KEN..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	104.510000	-7,827.54	19,123.58	11,296.04
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G7S00T104	-4.000	PENTAIR PLC KENTUCKY RETIREMENT SYS..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	70.120000	-142.74	280.43	137.69
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G8473T100	-14.000	STERIS PLC KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	232.540000	-2,261.33	3,255.41	994.08
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G8994E103	-18.000	TRANE TECHNOLOGIES PLC KENTUCKY RET..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	201.470000	-1,264.86	3,626.30	2,361.44
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G8994E103	-14.000	TRANE TECHNOLOGIES PLC KENTUCKY RET..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	194.340000	-983.78	2,720.61	1,736.83
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		G96629103	-100.000	WILLIS TOWERS WATSON PLC KENTUCKY R..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	232.880000	-15,470.35	23,286.98	7,816.63
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		H1467J104	-297.000	CHUBB LTD KENTUCKY RETIREMENT SYSTE..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	189.770000	-35,775.33	56,358.73	20,583.40



Transaction Detail

S&P 500 INDEX - KR3F19020002

Period : 10/1/2021 to 12/31/2021

Reporting Account Number	Source Account	Trans. Code	Link Ref	Mellon Security ID	Shares/Par	Transaction Description	Broker Name	Reported Date	Trade Date	Contract Settle Date	Base Price	Base Cost	Base Txn Amount	Base Gain/Loss
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		H2906T109	-9.000	GARMIN LTD KENTUCKY RETIREMENT SYST..	UBS SECURIT..	12/8/2021	12/8/2021	12/10/2021	138.970000	-684.96	1,250.65	565.69
KR3F19020002	KR3F19020002: S&P 500 INDEX	S		H84989104	-122.000	TE CONNECTIVITY LTD KENTUCKY RETIREM..	UBS SECURIT..	12/17/2021	12/17/2021	12/21/2021	156.410000	-8,187.42	19,080.82	10,893.40

Kentucky Retirement Systems

Internal Asset Holdings Report

Quarter Ending: December 31, 2021

Pension – Internal US Mid Cap	pg.2
Pension – Internal US TIPS	pg.3
Insurance – Internal US Mid Cap	pg.4
Insurance – Internal US TIPS	pg.5
Pension – Internal Equity	pg.6
Insurance – Internal Equity	pg.16
Pension – Internal S&P500 Index	pg.26
Insurance – Internal S&P500 Index	pg.39



Asset Detail

INTERNAL US MID CAP - KR2F10100002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS											
U.S. DOLLAR											
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	305,357.550	1.00	1.00	305,357.55	305,357.55	305,357.55	305,357.55	0.14	0.00	0.00
	CASH	0.000	1.00	1.00	62.71	62.71	62.71	62.71	0.00	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	3.27	3.27	3.27	3.27	0.00	0.00	0.00
	RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1.00	1.00	7,766.26	7,766.26	7,766.26	7,766.26	0.00	0.00	0.00
	PAYABLE FOR SEC LENDING AGENT FEES	0.000	1.00	1.00	-1,345.78	-1,345.78	-1,345.78	-1,345.78	0.00	0.00	0.00
	PAYABLE FOR SEC LENDING BROKER REBATES	0.000	1.00	1.00	1,206.79	1,206.79	1,206.79	1,206.79	0.00	0.00	0.00
TOTAL U.S. DOLLAR					313,050.80	313,050.80	313,050.80	313,050.80	0.15	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS						313,050.80		313,050.80	0.15		0.00
EQUITY											
U.S. DOLLAR											
464287507	ISHARES CORE S&P MIDCAP ETF	759,145.000	283.08	283.08	128,432,325.52	128,432,325.52	214,898,766.60	214,898,766.60	99.85	86,466,441.08	86,466,441.08
TOTAL U.S. DOLLAR					128,432,325.52	128,432,325.52	214,898,766.60	214,898,766.60	99.85	86,466,441.08	86,466,441.08
TOTAL EQUITY						128,432,325.52		214,898,766.60	99.85		86,466,441.08
Grand Total						128,745,376.32		215,211,817.40	100.00		86,466,441.08



Asset Detail

INTERNAL TIPS - KR2F39010002

As Of Date : 12/31/2021

Acct Base Currency Code : USD
Accounting Status : AVAIL RECON

CASH & CASH EQUIVALENTS												
U.S. DOLLAR												
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	127,932.400	1.00	1.00	127,932.40	127,932.40	127,932.40	127,932.40	100.00	0.00	0.00	
	INTEREST RECEIVABLE	0.000	1.00	1.00	1.28	1.28	1.28	1.28	0.00	0.00	0.00	
TOTAL U.S. DOLLAR					127,933.68	127,933.68	127,933.68	127,933.68	100.00	0.00	0.00	
TOTAL CASH & CASH EQUIVALENTS						127,933.68		127,933.68	100.00		0.00	
Grand Total						127,933.68		127,933.68	100.00		0.00	



Asset Detail

INTERNAL US MID CAP - KR3F10100002

As Of Date : 12/31/2021

Acct Base Currency Code : USD
Accounting Status : AVAIL RECON

CASH & CASH EQUIVALENTS												
U.S. DOLLAR												
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	135,377.330	1.00	1.00	135,377.33	135,377.33	135,377.33	135,377.33	0.14	0.00	0.00	
	CASH	0.000	1.00	1.00	27.78	27.78	27.78	27.78	0.00	0.00	0.00	
	INTEREST RECEIVABLE	0.000	1.00	1.00	1.64	1.64	1.64	1.64	0.00	0.00	0.00	
	RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1.00	1.00	3,622.99	3,622.99	3,622.99	3,622.99	0.00	0.00	0.00	
	PAYABLE FOR SEC LENDING AGENT FEES	0.000	1.00	1.00	-630.34	-630.34	-630.34	-630.34	0.00	0.00	0.00	
	PAYABLE FOR SEC LENDING BROKER REBATES	0.000	1.00	1.00	579.82	579.82	579.82	579.82	0.00	0.00	0.00	
TOTAL U.S. DOLLAR					138,979.22	138,979.22	138,979.22	138,979.22	0.15	0.00	0.00	
TOTAL CASH & CASH EQUIVALENTS						138,979.22		138,979.22	0.15		0.00	
EQUITY												
U.S. DOLLAR												
464287507	ISHARES CORE S&P MIDCAP ETF	336,269.000	283.08	283.08	56,080,010.78	56,080,010.78	95,191,028.52	95,191,028.52	99.85	39,111,017.74	39,111,017.74	
TOTAL U.S. DOLLAR					56,080,010.78	56,080,010.78	95,191,028.52	95,191,028.52	99.85	39,111,017.74	39,111,017.74	
TOTAL EQUITY						56,080,010.78		95,191,028.52	99.85		39,111,017.74	
Grand Total						56,218,990.00		95,330,007.74	100.00		39,111,017.74	



Asset Detail

INTERNAL TIPS - KR3F39010002

As Of Date : 12/31/2021

Acct Base Currency Code : USD
Accounting Status : AVAIL RECON

CASH & CASH EQUIVALENTS												
U.S. DOLLAR												
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	271,604.280	1.00	1.00	271,604.28	271,604.28	271,604.28	271,604.28	100.00	0.00	0.00	
	INTEREST RECEIVABLE	0.000	1.00	1.00	2.14	2.14	2.14	2.14	0.00	0.00	0.00	
TOTAL U.S. DOLLAR					271,606.42	271,606.42	271,606.42	271,606.42	100.00	0.00	0.00	
TOTAL CASH & CASH EQUIVALENTS					271,606.42		271,606.42	100.00			0.00	
Grand Total					271,606.42		271,606.42	100.00			0.00	

Asset Detail

KRS INTERNAL EQUITY - KR2F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS											
CANADIAN DOLLAR											
	DIVIDENDS RECEIVABLE	0.000	1.00	1.00	1,944.16	1,520.36	1,944.16	1,539.10	0.00	0.00	18.74
TOTAL CANADIAN DOLLAR					1,944.16	1,520.36	1,944.16	1,539.10	0.00	0.00	18.74
U.S. DOLLAR											
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	845,750.710	1.00	1.00	845,750.71	845,750.71	845,750.71	845,750.71	0.33	0.00	0.00
	CASH	0.000	1.00	1.00	10,589.54	10,589.54	10,589.54	10,589.54	0.00	0.00	0.00
	DIVIDENDS RECEIVABLE	0.000	1.00	1.00	259,816.94	259,816.94	259,816.94	259,816.94	0.10	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	5.27	5.27	5.27	5.27	0.00	0.00	0.00
	RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1.00	1.00	2,126.32	2,126.32	2,126.32	2,126.32	0.00	0.00	0.00
	PAYABLE FOR SEC LENDING AGENT FEES	0.000	1.00	1.00	-332.83	-332.83	-332.83	-332.83	0.00	0.00	0.00
	PAYABLE FOR SEC LENDING BROKER REBATES	0.000	1.00	1.00	94.10	94.10	94.10	94.10	0.00	0.00	0.00
TOTAL U.S. DOLLAR					1,118,050.05	1,118,050.05	1,118,050.05	1,118,050.05	0.44	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS						1,119,570.41		1,119,589.15	0.44		18.74
EQUITY											
U.S. DOLLAR											
001055102	AFLAC INC	8,171.000	58.39	58.39	331,020.85	331,020.85	477,104.69	477,104.69	0.19	146,083.84	146,083.84
00206R102	AT&T INC	20,909.000	24.60	24.60	662,259.24	662,259.24	514,361.40	514,361.40	0.20	-147,897.84	-147,897.84
002824100	ABBOTT LABORATORIES	8,942.000	140.74	140.74	870,499.38	870,499.38	1,258,497.08	1,258,497.08	0.50	387,997.70	387,997.70
003654100	ABIOMED INC	1,078.000	359.17	359.17	351,299.51	351,299.51	387,185.26	387,185.26	0.15	35,885.75	35,885.75
00507V109	ACTIVISION BLIZZARD INC	13,748.000	66.53	66.53	876,434.51	876,434.51	914,654.44	914,654.44	0.36	38,219.93	38,219.93
00724F101	ADOBE INC	695.000	567.06	567.06	258,924.17	258,924.17	394,106.70	394,106.70	0.16	135,182.53	135,182.53
00751Y106	ADVANCE AUTO PARTS INC	1,664.000	239.88	239.88	247,220.69	247,220.69	399,160.32	399,160.32	0.16	151,939.63	151,939.63
007903107	ADVANCED MICRO DEVICES INC	7,624.000	143.90	143.90	659,025.34	659,025.34	1,097,093.60	1,097,093.60	0.43	438,068.26	438,068.26
00846U101	AGILENT TECHNOLOGIES INC	4,802.000	159.65	159.65	341,264.62	341,264.62	766,639.30	766,639.30	0.30	425,374.68	425,374.68
009066101	AIRBNB INC	4,153.000	166.49	166.49	605,347.51	605,347.51	691,432.97	691,432.97	0.27	86,085.46	86,085.46
009158106	AIR PRODUCTS AND CHEMICALS INC	1,697.000	304.26	304.26	357,912.04	357,912.04	516,329.22	516,329.22	0.20	158,417.18	158,417.18
00971T101	AKAMAI TECHNOLOGIES INC	5,814.000	117.04	117.04	449,448.17	449,448.17	680,470.56	680,470.56	0.27	231,022.39	231,022.39
012653101	ALBEMARLE CORP	2,091.000	233.77	233.77	176,623.62	176,623.62	488,813.07	488,813.07	0.19	312,189.45	312,189.45
015271109	ALEXANDRIA REAL ESTATE EQUITIE	1,858.000	222.96	222.96	255,773.33	255,773.33	414,259.68	414,259.68	0.16	158,486.35	158,486.35
016255101	ALIGN TECHNOLOGY INC	619.000	657.18	657.18	172,097.28	172,097.28	406,794.42	406,794.42	0.16	234,697.14	234,697.14
018802108	ALLIANT ENERGY CORP	8,147.000	61.47	61.47	350,050.36	350,050.36	500,796.09	500,796.09	0.20	150,745.73	150,745.73
020002101	ALLSTATE CORP/THE	3,488.000	117.65	117.65	313,556.27	313,556.27	410,363.20	410,363.20	0.16	96,806.93	96,806.93
02005N100	ALLY FINANCIAL INC	10,783.000	47.61	47.61	550,158.36	550,158.36	513,378.63	513,378.63	0.20	-36,779.73	-36,779.73
02079K305	ALPHABET INC	534.000	2,897.04	2,897.04	961,825.68	961,825.68	1,547,019.36	1,547,019.36	0.61	585,193.68	585,193.68
02156K103	ALTICE USA INC	7,598.000	16.18	16.18	184,176.19	184,176.19	122,935.64	122,935.64	0.05	-61,240.55	-61,240.55
02209S103	ALTRIA GROUP INC	4,890.000	47.39	47.39	233,830.02	233,830.02	231,737.10	231,737.10	0.09	-2,092.92	-2,092.92
023135106	AMAZON.COM INC	552.000	3,334.34	3,334.34	1,778,877.80	1,778,877.80	1,840,555.68	1,840,555.68	0.72	61,677.88	61,677.88
023608102	AMEREN CORP	9,668.000	89.01	89.01	601,798.74	601,798.74	860,548.68	860,548.68	0.34	258,749.94	258,749.94
025537101	AMERICAN ELECTRIC POWER CO INC	11,719.000	88.97	88.97	952,422.98	952,422.98	1,042,639.43	1,042,639.43	0.41	90,216.45	90,216.45
026874784	AMERICAN INTERNATIONAL GROUP I	8,359.000	56.86	56.86	368,318.03	368,318.03	475,292.74	475,292.74	0.19	106,974.71	106,974.71
030420103	AMERICAN WATER WORKS CO INC	3,446.000	188.86	188.86	345,586.28	345,586.28	650,811.56	650,811.56	0.26	305,225.28	305,225.28
031100100	AMETEK INC	3,445.000	147.04	147.04	255,033.11	255,033.11	506,552.80	506,552.80	0.20	251,519.69	251,519.69

Asset Detail

KRS INTERNAL EQUITY - KR2F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
031162100	AMGEN INC	1,498.000	224.97	224.97	354,684.13	354,684.13	337,005.06	337,005.06	0.13	-17,679.07	-17,679.07
032095101	AMPHENOL CORP	4,176.000	87.46	87.46	175,544.68	175,544.68	365,232.96	365,232.96	0.14	189,688.28	189,688.28
032654105	ANALOG DEVICES INC	8,754.230	175.77	175.77	895,460.52	895,460.52	1,538,731.01	1,538,731.01	0.61	643,270.49	643,270.49
035710409	ANNALY CAPITAL MANAGEMENT INC	83,165.000	7.82	7.82	799,534.29	799,534.29	650,350.30	650,350.30	0.26	-149,183.99	-149,183.99
03662Q105	ANSYS INC	1,152.000	401.12	401.12	198,025.52	198,025.52	462,090.24	462,090.24	0.18	264,064.72	264,064.72
036752103	ANTHEM INC	599.000	463.54	463.54	149,367.97	149,367.97	277,660.46	277,660.46	0.11	128,292.49	128,292.49
037833100	APPLE INC	6,391.000	177.57	177.57	676,674.86	676,674.86	1,134,849.87	1,134,849.87	0.45	458,175.01	458,175.01
038222105	APPLIED MATERIALS INC	3,419.000	157.36	157.36	178,437.03	178,437.03	538,013.84	538,013.84	0.21	359,576.81	359,576.81
039483102	ARCHER-DANIELS-MIDLAND CO	13,401.000	67.59	67.59	668,046.41	668,046.41	905,773.59	905,773.59	0.36	237,727.18	237,727.18
040413106	ARISTA NETWORKS INC	3,696.000	143.75	143.75	352,145.46	352,145.46	531,300.00	531,300.00	0.21	179,154.54	179,154.54
049560105	ATMOS ENERGY CORP	5,606.000	104.77	104.77	580,977.00	580,977.00	587,340.62	587,340.62	0.23	6,363.62	6,363.62
052769106	AUTODESK INC	1,290.000	281.19	281.19	422,606.45	422,606.45	362,735.10	362,735.10	0.14	-59,871.35	-59,871.35
053332102	AUTOZONE INC	257.000	2,096.39	2,096.39	248,311.25	248,311.25	538,772.23	538,772.23	0.21	290,460.98	290,460.98
05722G100	BAKER HUGHES CO	8,724.000	24.06	24.06	130,775.21	130,775.21	209,899.44	209,899.44	0.08	79,124.23	79,124.23
060505104	BANK OF AMERICA CORP	13,839.000	44.49	44.49	345,712.69	345,712.69	615,697.11	615,697.11	0.24	269,984.42	269,984.42
064058100	BANK OF NEW YORK MELLON CORP/T	13,101.000	58.08	58.08	514,229.99	514,229.99	760,906.08	760,906.08	0.30	246,676.09	246,676.09
071813109	BAXTER INTERNATIONAL INC	6,715.000	85.84	85.84	472,517.11	472,517.11	576,415.60	576,415.60	0.23	103,898.49	103,898.49
084670702	BERKSHIRE HATHAWAY INC	4,243.000	299.00	299.00	960,808.04	960,808.04	1,268,657.00	1,268,657.00	0.50	307,848.96	307,848.96
086516101	BEST BUY CO INC	5,386.000	101.60	101.60	293,762.54	293,762.54	547,217.60	547,217.60	0.22	253,455.06	253,455.06
09061G101	BIOMARIN PHARMACEUTICAL INC	2,463.000	88.35	88.35	297,130.16	297,130.16	217,606.05	217,606.05	0.09	-79,524.11	-79,524.11
09062X103	BIOGEN INC	1,519.000	239.92	239.92	400,607.28	400,607.28	364,438.48	364,438.48	0.14	-36,168.80	-36,168.80
09073M104	BIO-TECHNE CORP	1,274.000	517.34	517.34	442,207.82	442,207.82	659,091.16	659,091.16	0.26	216,883.34	216,883.34
09247X101	BLACKROCK INC	560.000	915.56	915.56	302,884.58	302,884.58	512,713.60	512,713.60	0.20	209,829.02	209,829.02
09260D107	BLACKSTONE INC	2,467.000	129.39	129.39	136,172.23	136,172.23	319,205.13	319,205.13	0.13	183,032.90	183,032.90
09857L108	BOOKING HOLDINGS INC	119.000	2,399.23	2,399.23	253,456.05	253,456.05	285,508.37	285,508.37	0.11	32,052.32	32,052.32
099724106	BORGWARNER INC	11,276.000	45.07	45.07	462,479.41	462,479.41	508,209.32	508,209.32	0.20	45,729.91	45,729.91
101121101	BOSTON PROPERTIES INC	1,972.000	115.18	115.18	176,335.78	176,335.78	227,134.96	227,134.96	0.09	50,799.18	50,799.18
101137107	BOSTON SCIENTIFIC CORP	5,263.000	42.48	42.48	198,910.59	198,910.59	223,572.24	223,572.24	0.09	24,661.65	24,661.65
110122108	BRISTOL-MYERS SQUIBB CO	13,851.000	62.35	62.35	770,375.98	770,375.98	863,609.85	863,609.85	0.34	93,233.87	93,233.87
11133T103	BROADRIDGE FINANCIAL SOLUTIONS	4,001.000	182.82	182.82	431,443.85	431,443.85	731,462.82	731,462.82	0.29	300,018.97	300,018.97
11135F101	BROADCOM INC	490.000	665.41	665.41	238,356.14	238,356.14	326,050.90	326,050.90	0.13	87,694.76	87,694.76
115637209	BROWN-FORMAN CORP	4,641.000	72.86	72.86	253,497.30	253,497.30	338,143.26	338,143.26	0.13	84,645.96	84,645.96
122017106	BURLINGTON STORES INC	1,718.000	291.51	291.51	324,467.30	324,467.30	500,814.18	500,814.18	0.20	176,346.88	176,346.88
12504L109	CBRE GROUP INC	5,588.000	108.51	108.51	255,161.79	255,161.79	606,353.88	606,353.88	0.24	351,192.09	351,192.09
12514G108	CDW CORP/DE	2,374.000	204.78	204.78	216,262.65	216,262.65	486,147.72	486,147.72	0.19	269,885.07	269,885.07
12541W209	CH ROBINSON WORLDWIDE INC	4,664.000	107.63	107.63	370,405.18	370,405.18	501,986.32	501,986.32	0.20	131,581.14	131,581.14
12572Q105	CME GROUP INC	2,858.000	228.46	228.46	425,638.16	425,638.16	652,938.68	652,938.68	0.26	227,300.52	227,300.52
125896100	CMS ENERGY CORP	13,885.000	65.05	65.05	689,485.05	689,485.05	903,219.25	903,219.25	0.36	213,734.20	213,734.20
126408103	CSX CORP	25,039.000	37.60	37.60	725,765.91	725,765.91	941,466.40	941,466.40	0.37	215,700.49	215,700.49
126650100	CVS HEALTH CORP	5,312.000	103.16	103.16	380,861.74	380,861.74	547,985.92	547,985.92	0.22	167,124.18	167,124.18
127387108	CADENCE DESIGN SYSTEMS INC	6,257.000	186.35	186.35	413,553.07	413,553.07	1,165,991.95	1,165,991.95	0.46	752,438.88	752,438.88
13645T100	CANADIAN PACIFIC RAILWAY LTD	10,232.432	71.94	71.94	435,227.45	435,227.45	736,121.16	736,121.16	0.29	300,893.71	300,893.71
14040H105	CAPITAL ONE FINANCIAL CORP	4,557.000	145.09	145.09	545,709.04	545,709.04	661,175.13	661,175.13	0.26	115,466.09	115,466.09
143130102	CARMAX INC	2,612.000	130.23	130.23	365,395.03	365,395.03	340,160.76	340,160.76	0.13	-25,234.27	-25,234.27

Asset Detail

KRS INTERNAL EQUITY - KR2F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
143658300	CARNIVAL CORP	22,706.000	20.12	20.12	658,388.17	658,388.17	456,844.72	456,844.72	0.18	-201,543.45	-201,543.45
14448C104	CARRIER GLOBAL CORP	7,409.000	54.24	54.24	422,650.85	422,650.85	401,864.16	401,864.16	0.16	-20,786.69	-20,786.69
149123101	CATERPILLAR INC	5,615.000	206.74	206.74	1,031,821.68	1,031,821.68	1,160,845.10	1,160,845.10	0.46	129,023.42	129,023.42
150870103	CELANESE CORP	3,729.000	168.06	168.06	496,270.52	496,270.52	626,695.74	626,695.74	0.25	130,425.22	130,425.22
15135B101	CENTENE CORP	3,695.000	82.40	82.40	224,441.96	224,441.96	304,468.00	304,468.00	0.12	80,026.04	80,026.04
156782104	CERNER CORP	6,908.000	92.87	92.87	465,696.69	465,696.69	641,545.96	641,545.96	0.25	175,849.27	175,849.27
166764100	CHEVRON CORP	2,064.000	117.35	117.35	188,019.82	188,019.82	242,210.40	242,210.40	0.10	54,190.58	54,190.58
169656105	CHIPOTLE MEXICAN GRILL INC	280.000	1,748.25	1,748.25	199,048.72	199,048.72	489,510.00	489,510.00	0.19	290,461.28	290,461.28
171340102	CHURCH & DWIGHT CO INC	10,249.000	102.50	102.50	717,322.88	717,322.88	1,050,522.50	1,050,522.50	0.41	333,199.62	333,199.62
172062101	CINCINNATI FINANCIAL CORP	9,293.000	113.93	113.93	680,493.96	680,493.96	1,058,751.49	1,058,751.49	0.42	378,257.53	378,257.53
17275R102	CISCO SYSTEMS INC/DELAWARE	10,193.000	63.37	63.37	436,990.65	436,990.65	645,930.41	645,930.41	0.25	208,939.76	208,939.76
172908105	CINTAS CORP	1,768.000	443.17	443.17	335,022.11	335,022.11	783,524.56	783,524.56	0.31	448,502.45	448,502.45
172967424	CITIGROUP INC	2,799.000	60.39	60.39	155,756.93	155,756.93	169,031.61	169,031.61	0.07	13,274.68	13,274.68
174610105	CITIZENS FINANCIAL GROUP INC	18,189.000	47.25	47.25	692,285.09	692,285.09	859,430.25	859,430.25	0.34	167,145.16	167,145.16
177376100	CITRIX SYSTEMS INC	4,164.000	94.59	94.59	488,938.57	488,938.57	393,872.76	393,872.76	0.16	-95,065.81	-95,065.81
189054100	CLOROX CO/THE	4,467.000	174.36	174.36	811,931.08	811,931.08	778,866.12	778,866.12	0.31	-33,064.96	-33,064.96
191216100	COCA-COLA CO/THE	6,107.000	59.21	59.21	306,287.12	306,287.12	361,595.47	361,595.47	0.14	55,308.35	55,308.35
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	11,190.000	88.72	88.72	775,515.71	775,515.71	992,776.80	992,776.80	0.39	217,261.09	217,261.09
194162103	COLGATE-PALMOLIVE CO	3,209.000	85.34	85.34	228,605.60	228,605.60	273,856.06	273,856.06	0.11	45,250.46	45,250.46
20030N101	COMCAST CORP	9,036.000	50.33	50.33	376,388.58	376,388.58	454,781.88	454,781.88	0.18	78,393.30	78,393.30
20825C104	CONOCOPHILLIPS	6,873.000	72.18	72.18	400,718.03	400,718.03	496,093.14	496,093.14	0.20	95,375.11	95,375.11
209115104	CONSOLIDATED EDISON INC	9,292.000	85.32	85.32	748,493.49	748,493.49	792,793.44	792,793.44	0.31	44,299.95	44,299.95
216648402	COOPER COS INC/THE	1,449.000	418.94	418.94	353,493.89	353,493.89	607,044.06	607,044.06	0.24	253,550.17	253,550.17
217204106	COPART INC	2,779.000	151.62	151.62	213,212.98	213,212.98	421,351.98	421,351.98	0.17	208,139.00	208,139.00
219350105	CORNING INC	25,314.000	37.23	37.23	741,153.00	741,153.00	942,440.22	942,440.22	0.37	201,287.22	201,287.22
22052L104	CORTEVA INC	18,400.000	47.28	47.28	553,473.06	553,473.06	869,952.00	869,952.00	0.34	316,478.94	316,478.94
22160K105	COSTCO WHOLESALE CORP	3,132.000	567.70	567.70	883,957.51	883,957.51	1,778,036.40	1,778,036.40	0.70	894,078.89	894,078.89
22160N109	COSTAR GROUP INC	10,859.000	79.03	79.03	545,336.72	545,336.72	858,186.77	858,186.77	0.34	312,850.05	312,850.05
22304C100	COVETRUS INC	0.400	19.97	19.97	17.65	17.65	7.99	7.99	0.00	-9.66	-9.66
231021106	CUMMINS INC	3,161.000	218.14	218.14	517,451.45	517,451.45	689,540.54	689,540.54	0.27	172,089.09	172,089.09
23331A109	DR HORTON INC	12,837.000	108.45	108.45	572,917.60	572,917.60	1,392,172.65	1,392,172.65	0.55	819,255.05	819,255.05
233331107	DTE ENERGY CO	2,339.000	119.54	119.54	227,173.27	227,173.27	279,604.06	279,604.06	0.11	52,430.79	52,430.79
235851102	DANAHER CORP	2,935.000	329.01	329.01	555,388.66	555,388.66	965,644.35	965,644.35	0.38	410,255.69	410,255.69
237194105	DARDEN RESTAURANTS INC	1,772.000	150.64	150.64	159,268.39	159,268.39	266,934.08	266,934.08	0.11	107,665.69	107,665.69
244199105	DEERE & CO	1,248.000	342.89	342.89	457,427.20	457,427.20	427,926.72	427,926.72	0.17	-29,500.48	-29,500.48
24703L202	DELL TECHNOLOGIES INC	3,762.000	56.17	56.17	183,372.34	183,372.34	211,311.54	211,311.54	0.08	27,939.20	27,939.20
24906P109	DENTSPLY SIRONA INC	11,253.000	55.79	55.79	602,325.08	602,325.08	627,804.87	627,804.87	0.25	25,479.79	25,479.79
25278X109	DIAMONDBACK ENERGY INC	6,039.000	107.85	107.85	487,661.93	487,661.93	651,306.15	651,306.15	0.26	163,644.22	163,644.22
253868103	DIGITAL REALTY TRUST INC	3,092.000	176.87	176.87	435,672.39	435,672.39	546,882.04	546,882.04	0.22	111,209.65	111,209.65
254709108	DISCOVER FINANCIAL SERVICES	3,449.000	115.56	115.56	434,536.75	434,536.75	398,566.44	398,566.44	0.16	-35,970.31	-35,970.31
25470M109	DISH NETWORK CORP	6,102.000	32.44	32.44	255,899.57	255,899.57	197,948.88	197,948.88	0.08	-57,950.69	-57,950.69
256677105	DOLLAR GENERAL CORP	1,747.000	235.83	235.83	247,413.00	247,413.00	411,995.01	411,995.01	0.16	164,582.01	164,582.01
256746108	DOLLAR TREE INC	4,908.000	140.52	140.52	456,070.44	456,070.44	689,672.16	689,672.16	0.27	233,601.72	233,601.72
25746U109	DOMINION ENERGY INC	12,649.000	78.56	78.56	972,753.45	972,753.45	993,705.44	993,705.44	0.39	20,951.99	20,951.99

Asset Detail

KRS INTERNAL EQUITY - KR2F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
25754A201	DOMINO'S PIZZA INC	930.000	564.33	564.33	323,432.11	323,432.11	524,826.90	524,826.90	0.21	201,394.79	201,394.79
260003108	DOVER CORP	2,698.000	181.60	181.60	228,227.96	228,227.96	489,956.80	489,956.80	0.19	261,728.84	261,728.84
260557103	DOW INC	11,545.000	56.72	56.72	685,497.45	685,497.45	654,832.40	654,832.40	0.26	-30,665.05	-30,665.05
264411505	DUKE REALTY CORP	7,567.000	65.64	65.64	219,728.30	219,728.30	496,697.88	496,697.88	0.20	276,969.58	276,969.58
26441C204	DUKE ENERGY CORP	11,310.000	104.90	104.90	975,974.59	975,974.59	1,186,419.00	1,186,419.00	0.47	210,444.41	210,444.41
26614N102	DUPONT DE NEMOURS INC	7,428.000	80.78	80.78	513,061.86	513,061.86	600,033.84	600,033.84	0.24	86,971.98	86,971.98
26875P101	EOG RESOURCES INC	6,986.000	88.83	88.83	435,693.07	435,693.07	620,566.38	620,566.38	0.24	184,873.31	184,873.31
277432100	EASTMAN CHEMICAL CO	4,780.000	120.91	120.91	428,875.84	428,875.84	577,949.80	577,949.80	0.23	149,073.96	149,073.96
278642103	EBAY INC	7,423.000	66.50	66.50	312,959.92	312,959.92	493,629.50	493,629.50	0.19	180,669.58	180,669.58
278865100	ECOLAB INC	1,028.000	234.59	234.59	172,371.91	172,371.91	241,158.52	241,158.52	0.09	68,786.61	68,786.61
281020107	EDISON INTERNATIONAL	8,236.000	68.25	68.25	554,876.56	554,876.56	562,107.00	562,107.00	0.22	7,230.44	7,230.44
28414H103	ELANCO ANIMAL HEALTH INC	10,881.000	28.38	28.38	369,173.00	369,173.00	308,802.78	308,802.78	0.12	-60,370.22	-60,370.22
285512109	ELECTRONIC ARTS INC	6,896.000	131.90	131.90	736,196.76	736,196.76	909,582.40	909,582.40	0.36	173,385.64	173,385.64
291011104	EMERSON ELECTRIC CO	6,725.000	92.97	92.97	519,048.91	519,048.91	625,223.25	625,223.25	0.25	106,174.34	106,174.34
29364G103	ENTERGY CORP	8,421.000	112.65	112.65	753,350.25	753,350.25	948,625.65	948,625.65	0.37	195,275.40	195,275.40
29414B104	EPAM SYSTEMS INC	2,383.000	668.45	668.45	647,546.89	647,546.89	1,592,916.35	1,592,916.35	0.63	945,369.46	945,369.46
29444U700	EQUINIX INC	336.000	845.84	845.84	247,728.65	247,728.65	284,202.24	284,202.24	0.11	36,473.59	36,473.59
29472R108	EQUITY LIFESTYLE PROPERTIES IN	2,016.000	87.66	87.66	124,644.24	124,644.24	176,722.56	176,722.56	0.07	52,078.32	52,078.32
29476L107	EQUITY RESIDENTIAL	3,690.000	90.50	90.50	231,793.27	231,793.27	333,945.00	333,945.00	0.13	102,151.73	102,151.73
297178105	ESSEX PROPERTY TRUST INC	2,320.000	352.23	352.23	566,973.56	566,973.56	817,173.60	817,173.60	0.32	250,200.04	250,200.04
29786A106	ETSY INC	2,329.000	218.94	218.94	439,577.32	439,577.32	509,911.26	509,911.26	0.20	70,333.94	70,333.94
30034W106	EVERGY INC	8,198.000	68.61	68.61	468,354.53	468,354.53	562,464.78	562,464.78	0.22	94,110.25	94,110.25
30040W108	EVERSOURCE ENERGY	7,729.000	90.98	90.98	543,999.62	543,999.62	703,184.42	703,184.42	0.28	159,184.80	159,184.80
30161N101	EXELON CORP	11,648.000	57.76	57.76	470,630.84	470,630.84	672,788.48	672,788.48	0.26	202,157.64	202,157.64
30212P303	EXPEDIA GROUP INC	4,333.000	180.72	180.72	407,410.99	407,410.99	783,059.76	783,059.76	0.31	375,648.77	375,648.77
302130109	EXPEDITORS INTERNATIONAL OF WA	5,302.000	134.29	134.29	453,973.56	453,973.56	712,005.58	712,005.58	0.28	258,032.02	258,032.02
30225T102	EXTRA SPACE STORAGE INC	3,752.000	226.73	226.73	529,681.66	529,681.66	850,690.96	850,690.96	0.34	321,009.30	321,009.30
30231G102	EXXON MOBIL CORP	3,819.000	61.19	61.19	183,829.50	183,829.50	233,684.61	233,684.61	0.09	49,855.11	49,855.11
302491303	FMC CORP	2,708.000	109.89	109.89	266,312.33	266,312.33	297,582.12	297,582.12	0.12	31,269.79	31,269.79
30303M102	META PLATFORMS INC	3,845.000	336.35	336.35	975,911.04	975,911.04	1,293,265.75	1,293,265.75	0.51	317,354.71	317,354.71
303075105	FACTSET RESEARCH SYSTEMS INC	851.000	486.01	486.01	238,070.65	238,070.65	413,594.51	413,594.51	0.16	175,523.86	175,523.86
303250104	FAIR ISAAC CORP	322.000	433.67	433.67	131,719.74	131,719.74	139,641.74	139,641.74	0.05	7,922.00	7,922.00
311900104	FASTENAL CO	12,098.000	64.06	64.06	490,392.33	490,392.33	774,997.88	774,997.88	0.31	284,605.55	284,605.55
31428X106	FEDEX CORP	4,332.000	258.64	258.64	874,340.63	874,340.63	1,120,428.48	1,120,428.48	0.44	246,087.85	246,087.85
315616102	F5 INC	2,682.000	244.71	244.71	395,226.01	395,226.01	656,312.22	656,312.22	0.26	261,086.21	261,086.21
31620R303	FIDELITY NATIONAL FINANCIAL IN	8,226.000	52.18	52.18	315,139.29	315,139.29	429,232.68	429,232.68	0.17	114,093.39	114,093.39
316773100	FIFTH THIRD BANCORP	12,075.000	43.55	43.55	296,845.06	296,845.06	525,866.25	525,866.25	0.21	229,021.19	229,021.19
33616C100	FIRST REPUBLIC BANK/CA	4,706.000	206.51	206.51	547,519.49	547,519.49	971,836.06	971,836.06	0.38	424,316.57	424,316.57
337932107	FIRSTENERGY CORP	4,132.000	41.59	41.59	147,146.79	147,146.79	171,849.88	171,849.88	0.07	24,703.09	24,703.09
345370860	FORD MOTOR CO	77,593.000	20.77	20.77	758,767.50	758,767.50	1,611,606.61	1,611,606.61	0.63	852,839.11	852,839.11
34959E109	FORTINET INC	3,900.000	359.40	359.40	477,251.80	477,251.80	1,401,660.00	1,401,660.00	0.55	924,408.20	924,408.20
34959J108	FORTIVE CORP	4,755.000	76.29	76.29	355,176.16	355,176.16	362,758.95	362,758.95	0.14	7,582.79	7,582.79
34964C106	FORTUNE BRANDS HOME & SECURITY	3,457.000	106.90	106.90	204,258.48	204,258.48	369,553.30	369,553.30	0.15	165,294.82	165,294.82
35137L105	FOX CORP	7,056.000	36.90	36.90	233,495.16	233,495.16	260,366.40	260,366.40	0.10	26,871.24	26,871.24

Asset Detail

KRS INTERNAL EQUITY - KR2F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
35671D857	FREEMPORT-MCMORAN INC	12,477.000	41.73	41.73	171,326.79	171,326.79	520,665.21	520,665.21	0.21	349,338.42	349,338.42
363576109	ARTHUR J GALLAGHER & CO	1,442.000	169.67	169.67	200,659.49	200,659.49	244,664.14	244,664.14	0.10	44,004.65	44,004.65
366651107	GARTNER INC	1,874.000	334.32	334.32	389,696.01	389,696.01	626,515.68	626,515.68	0.25	236,819.67	236,819.67
368736104	GENERAC HOLDINGS INC	1,254.000	351.92	351.92	502,425.64	502,425.64	441,307.68	441,307.68	0.17	-61,117.96	-61,117.96
369604301	GENERAL ELEC CO	6,298.000	94.47	94.47	648,150.49	648,150.49	594,972.06	594,972.06	0.23	-53,178.43	-53,178.43
37045V100	GENERAL MOTORS CO	7,976.000	58.63	58.63	321,697.41	321,697.41	467,632.88	467,632.88	0.18	145,935.47	145,935.47
372460105	GENUINE PARTS CO	4,404.000	140.20	140.20	460,419.87	460,419.87	617,440.80	617,440.80	0.24	157,020.93	157,020.93
375558103	GILEAD SCIENCES INC	19,754.000	72.61	72.61	1,437,433.13	1,437,433.13	1,434,337.94	1,434,337.94	0.56	-3,095.19	-3,095.19
380237107	GODADDY INC	3,831.000	84.86	84.86	262,940.00	262,940.00	325,098.66	325,098.66	0.13	62,158.66	62,158.66
38141G104	GOLDMAN SACHS GROUP INC/THE	1,281.000	382.55	382.55	253,001.29	253,001.29	490,046.55	490,046.55	0.19	237,045.26	237,045.26
384802104	WW GRAINGER INC	1,651.000	518.24	518.24	488,217.98	488,217.98	855,614.24	855,614.24	0.34	367,396.26	367,396.26
40412C101	HCA HEALTHCARE INC	1,017.000	256.92	256.92	258,439.74	258,439.74	261,287.64	261,287.64	0.10	2,847.90	2,847.90
40434L105	HP INC	8,782.000	37.67	37.67	259,676.71	259,676.71	330,817.94	330,817.94	0.13	71,141.23	71,141.23
406216101	HALLIBURTON CO	12,424.000	22.87	22.87	153,606.87	153,606.87	284,136.88	284,136.88	0.11	130,530.01	130,530.01
416515104	HARTFORD FINANCIAL SERVICES GR	12,516.000	69.04	69.04	626,992.07	626,992.07	864,104.64	864,104.64	0.34	237,112.57	237,112.57
42250P103	HEALTHPEAK PROPERTIES INC	14,719.000	36.09	36.09	428,291.59	428,291.59	531,208.71	531,208.71	0.21	102,917.12	102,917.12
426281101	JACK HENRY & ASSOCIATES INC	1,692.000	166.99	166.99	299,501.23	299,501.23	282,547.08	282,547.08	0.11	-16,954.15	-16,954.15
427866108	HERSHEY CO/THE	4,251.000	193.47	193.47	518,332.54	518,332.54	822,440.97	822,440.97	0.32	304,108.43	304,108.43
42809H107	HESS CORP	14,581.000	74.03	74.03	879,585.92	879,585.92	1,079,431.43	1,079,431.43	0.43	199,845.51	199,845.51
42824C109	HEWLETT PACKARD ENTERPRISE CO	42,881.000	15.77	15.77	581,184.43	581,184.43	676,233.37	676,233.37	0.27	95,048.94	95,048.94
436440101	HOLOGIC INC	5,872.000	76.56	76.56	260,583.86	260,583.86	449,560.32	449,560.32	0.18	188,976.46	188,976.46
437076102	HOME DEPOT INC/THE	735.000	415.01	415.01	197,256.54	197,256.54	305,032.35	305,032.35	0.12	107,775.81	107,775.81
438516106	HONEYWELL INTERNATIONAL INC	2,096.000	208.51	208.51	394,862.73	394,862.73	437,036.96	437,036.96	0.17	42,174.23	42,174.23
440452100	HORMEL FOODS CORP	16,101.000	48.81	48.81	690,833.55	690,833.55	785,889.81	785,889.81	0.31	95,056.26	95,056.26
44107P104	HOST HOTELS & RESORTS INC	25,992.000	17.39	17.39	361,510.55	361,510.55	452,000.88	452,000.88	0.18	90,490.33	90,490.33
443573100	HUBSPOT INC	1,214.000	659.15	659.15	709,061.95	709,061.95	800,208.10	800,208.10	0.32	91,146.15	91,146.15
444859102	HUMANA INC	475.000	463.86	463.86	153,933.35	153,933.35	220,333.50	220,333.50	0.09	66,400.15	66,400.15
445658107	JB HUNT TRANSPORT SERVICES INC	3,429.000	204.40	204.40	364,989.62	364,989.62	700,887.60	700,887.60	0.28	335,897.98	335,897.98
446150104	HUNTINGTON BANCSHARES INC/OH	59,935.000	15.42	15.42	600,065.02	600,065.02	924,197.70	924,197.70	0.36	324,132.68	324,132.68
44891N208	IAC/INTERACTIVECORP	4,472.000	130.71	130.71	486,086.69	486,086.69	584,535.12	584,535.12	0.23	98,448.43	98,448.43
45167R104	IDEX CORP	2,442.000	236.32	236.32	419,340.04	419,340.04	577,093.44	577,093.44	0.23	157,753.40	157,753.40
45168D104	IDEXX LABORATORIES INC	862.000	658.46	658.46	190,297.16	190,297.16	567,592.52	567,592.52	0.22	377,295.36	377,295.36
452308109	ILLINOIS TOOL WORKS INC	2,152.000	246.80	246.80	361,695.33	361,695.33	531,113.60	531,113.60	0.21	169,418.27	169,418.27
45687V106	INGERSOLL RAND INC	8,940.000	61.87	61.87	251,560.72	251,560.72	553,117.80	553,117.80	0.22	301,557.08	301,557.08
45784P101	INSULET CORP	2,046.000	266.07	266.07	407,827.30	407,827.30	544,379.22	544,379.22	0.21	136,551.92	136,551.92
458140100	INTEL CORP	12,409.000	51.50	51.50	631,351.83	631,351.83	639,063.50	639,063.50	0.25	7,711.67	7,711.67
460146103	INTERNATIONAL PAPER CO	21,506.000	46.98	46.98	872,388.61	872,388.61	1,010,351.88	1,010,351.88	0.40	137,963.27	137,963.27
461202103	INTUIT INC	560.000	643.22	643.22	150,158.20	150,158.20	360,203.20	360,203.20	0.14	210,045.00	210,045.00
46120E602	INTUITIVE SURGICAL INC	825.000	359.30	359.30	178,094.62	178,094.62	296,422.50	296,422.50	0.12	118,327.88	118,327.88
46187W107	INVITATION HOMES INC	9,030.000	45.34	45.34	246,315.82	246,315.82	409,420.20	409,420.20	0.16	163,104.38	163,104.38
46625H100	JPMORGAN CHASE & CO	9,431.000	158.35	158.35	913,191.04	913,191.04	1,493,398.85	1,493,398.85	0.59	580,207.81	580,207.81
469814107	JACOBS ENGINEERING GROUP INC	5,085.000	139.23	139.23	438,218.16	438,218.16	707,984.55	707,984.55	0.28	269,766.39	269,766.39
478160104	JOHNSON & JOHNSON	3,530.000	171.07	171.07	510,456.64	510,456.64	603,877.10	603,877.10	0.24	93,420.46	93,420.46
482480100	KLA CORP	1,420.000	430.11	430.11	190,329.28	190,329.28	610,756.20	610,756.20	0.24	420,426.92	420,426.92

Asset Detail

KRS INTERNAL EQUITY - KR2F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
48251W104	KKR & CO INC	12,514.000	74.50	74.50	374,987.80	374,987.80	932,293.00	932,293.00	0.37	557,305.20	557,305.20
487836108	KELLOGG CO	10,953.000	64.42	64.42	712,831.59	712,831.59	705,592.26	705,592.26	0.28	-7,239.33	-7,239.33
49271V100	KEURIG DR PEPPER INC	14,764.000	36.86	36.86	513,453.54	513,453.54	544,201.04	544,201.04	0.21	30,747.50	30,747.50
493267108	KEYCORP	32,947.000	23.13	23.13	522,928.27	522,928.27	762,064.11	762,064.11	0.30	239,135.84	239,135.84
49338L103	KEYSIGHT TECHNOLOGIES INC	10,723.000	206.51	206.51	1,043,011.80	1,043,011.80	2,214,406.73	2,214,406.73	0.87	1,171,394.93	1,171,394.93
494368103	KIMBERLY-CLARK CORP	2,872.000	142.92	142.92	385,012.09	385,012.09	410,466.24	410,466.24	0.16	25,454.15	25,454.15
49456B101	KINDER MORGAN INC	26,991.000	15.86	15.86	476,472.61	476,472.61	428,077.26	428,077.26	0.17	-48,395.35	-48,395.35
500754106	KRAFT HEINZ CO/THE	23,944.000	35.90	35.90	936,338.33	936,338.33	859,589.60	859,589.60	0.34	-76,748.73	-76,748.73
501044101	KROGER CO/THE	16,711.000	45.26	45.26	512,839.13	512,839.13	756,339.86	756,339.86	0.30	243,500.73	243,500.73
501889208	LKQ CORP	14,161.000	60.03	60.03	496,982.07	496,982.07	850,084.83	850,084.83	0.33	353,102.76	353,102.76
502431109	L3HARRIS TECHNOLOGIES INC	1.000	213.24	213.24	155.16	155.16	213.24	213.24	0.00	58.08	58.08
50540R409	LABORATORY CORP OF AMERICA HOL	1,693.000	314.21	314.21	399,706.31	399,706.31	531,957.53	531,957.53	0.21	132,251.22	132,251.22
512807108	LAM RESEARCH CORP	696.000	719.15	719.15	174,887.80	174,887.80	500,528.40	500,528.40	0.20	325,640.60	325,640.60
518439104	ESTEE LAUDER COS INC/THE	2,026.000	370.20	370.20	294,167.43	294,167.43	750,025.20	750,025.20	0.30	455,857.77	455,857.77
521865204	LEAR CORP	3,379.000	182.95	182.95	482,957.14	482,957.14	618,188.05	618,188.05	0.24	135,230.91	135,230.91
526057104	LENNAR CORP	11,420.000	116.16	116.16	794,606.60	794,606.60	1,326,547.20	1,326,547.20	0.52	531,940.60	531,940.60
530307305	LIBERTY BROADBAND CORP	1,102.000	161.10	161.10	136,645.25	136,645.25	177,532.20	177,532.20	0.07	40,886.95	40,886.95
532457108	ELI LILLY & CO	2,132.000	276.22	276.22	298,248.80	298,248.80	588,901.04	588,901.04	0.23	290,652.24	290,652.24
534187109	LINCOLN NATIONAL CORP	3,094.000	68.26	68.26	164,126.40	164,126.40	211,196.44	211,196.44	0.08	47,070.04	47,070.04
540424108	LOEWS CORP	12,056.000	57.76	57.76	518,073.69	518,073.69	696,354.56	696,354.56	0.27	178,280.87	178,280.87
548661107	LOWE'S COS INC	1,140.000	258.48	258.48	160,940.02	160,940.02	294,667.20	294,667.20	0.12	133,727.18	133,727.18
550241103	LUMEN TECHNOLOGIES INC	35,524.000	12.55	12.55	396,151.55	396,151.55	445,826.20	445,826.20	0.18	49,674.65	49,674.65
55261F104	M&T BANK CORP	6,042.000	153.58	153.58	694,355.17	694,355.17	927,930.36	927,930.36	0.37	233,575.19	233,575.19
552953101	MGM RESORTS INTERNATIONAL	15,704.000	44.88	44.88	439,386.00	439,386.00	704,795.52	704,795.52	0.28	265,409.52	265,409.52
55354G100	MSCI INC	1,556.000	612.69	612.69	463,482.07	463,482.07	953,345.64	953,345.64	0.38	489,863.57	489,863.57
56585A102	MARATHON PETROLEUM CORP	6,581.000	63.99	63.99	366,550.52	366,550.52	421,118.19	421,118.19	0.17	54,567.67	54,567.67
570535104	MARKEL CORP	414.000	1,234.00	1,234.00	415,532.66	415,532.66	510,876.00	510,876.00	0.20	95,343.34	95,343.34
57060D108	MARKETAXESS HOLDINGS INC	438.000	411.27	411.27	192,712.32	192,712.32	180,136.26	180,136.26	0.07	-12,576.06	-12,576.06
571748102	MARSH & MCLENNAN COS INC	1,781.000	173.82	173.82	164,747.51	164,747.51	309,573.42	309,573.42	0.12	144,825.91	144,825.91
573284106	MARTIN MARIETTA MATERIALS INC	1,173.000	440.52	440.52	426,184.09	426,184.09	516,729.96	516,729.96	0.20	90,545.87	90,545.87
573874104	MARVELL TECHNOLOGY INC	9,011.000	87.49	87.49	188,692.85	188,692.85	788,372.39	788,372.39	0.31	599,679.54	599,679.54
574599106	MASCO CORP	5,288.000	70.22	70.22	222,478.74	222,478.74	371,323.36	371,323.36	0.15	148,844.62	148,844.62
574795100	MASIMO CORP	1,529.000	292.78	292.78	339,556.50	339,556.50	447,660.62	447,660.62	0.18	108,104.12	108,104.12
57636Q104	MASTERCARD INC	630.000	359.32	359.32	198,993.16	198,993.16	226,371.60	226,371.60	0.09	27,378.44	27,378.44
57667L107	MATCH GROUP INC	3,171.000	132.25	132.25	238,596.79	238,596.79	419,364.75	419,364.75	0.17	180,767.96	180,767.96
579780206	MCCORMICK & CO INC/MD	5,258.000	96.61	96.61	408,277.31	408,277.31	507,975.38	507,975.38	0.20	99,698.07	99,698.07
58933Y105	MERCK & CO INC	15,052.000	76.64	76.64	1,114,783.78	1,114,783.78	1,153,585.28	1,153,585.28	0.45	38,801.50	38,801.50
59156R108	METLIFE INC	6,937.000	62.49	62.49	325,353.63	325,353.63	433,493.13	433,493.13	0.17	108,139.50	108,139.50
592688105	METTLER-TOLEDO INTERNATIONAL I	601.000	1,697.21	1,697.21	444,286.13	444,286.13	1,020,023.21	1,020,023.21	0.40	575,737.08	575,737.08
594918104	MICROSOFT CORP	3,087.000	336.32	336.32	703,841.55	703,841.55	1,038,219.84	1,038,219.84	0.41	334,378.29	334,378.29
595112103	MICRON TECHNOLOGY INC	7,399.000	93.15	93.15	323,940.36	323,940.36	689,216.85	689,216.85	0.27	365,276.49	365,276.49
59522J103	MID-AMERICA APARTMENT COMMUNIT	2,421.000	229.44	229.44	263,374.02	263,374.02	555,474.24	555,474.24	0.22	292,100.22	292,100.22
60855R100	MOLINA HEALTHCARE INC	2,872.000	318.08	318.08	511,504.10	511,504.10	913,525.76	913,525.76	0.36	402,021.66	402,021.66
60871R209	MOLSON COORS BEVERAGE CO	9,903.000	46.35	46.35	545,148.24	545,148.24	459,004.05	459,004.05	0.18	-86,144.19	-86,144.19

Asset Detail

Acct Base Currency Code : USD

KRS INTERNAL EQUITY - KR2F10110002

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
609207105	MONDELEZ INTERNATIONAL INC	8,095.000	66.31	66.31	401,942.29	401,942.29	536,779.45	536,779.45	0.21	134,837.16	134,837.16
61174X109	MONSTER BEVERAGE CORP	5,332.000	96.04	96.04	448,337.12	448,337.12	512,085.28	512,085.28	0.20	63,748.16	63,748.16
617446448	MORGAN STANLEY	5,238.000	98.16	98.16	244,057.79	244,057.79	514,162.08	514,162.08	0.20	270,104.29	270,104.29
620076307	MOTOROLA SOLUTIONS INC	1,809.000	271.70	271.70	205,195.45	205,195.45	491,505.30	491,505.30	0.19	286,309.85	286,309.85
62944T105	NVR INC	187.000	5,908.87	5,908.87	700,145.02	700,145.02	1,104,958.69	1,104,958.69	0.44	404,813.67	404,813.67
631103108	NASDAQ INC	2,281.000	210.01	210.01	187,528.07	187,528.07	479,032.81	479,032.81	0.19	291,504.74	291,504.74
64110D104	NETAPP INC	12,301.000	91.99	91.99	646,815.54	646,815.54	1,131,568.99	1,131,568.99	0.45	484,753.45	484,753.45
65339F101	NEXTERA ENERGY INC	11,579.000	93.36	93.36	601,126.12	601,126.12	1,081,015.44	1,081,015.44	0.43	479,889.32	479,889.32
654106103	NIKE INC	3,527.000	166.67	166.67	358,224.18	358,224.18	587,845.09	587,845.09	0.23	229,620.91	229,620.91
655844108	NORFOLK SOUTHERN CORP	2,709.000	297.71	297.71	528,967.60	528,967.60	806,496.39	806,496.39	0.32	277,528.79	277,528.79
665859104	NORTHERN TRUST CORP	5,975.000	119.61	119.61	462,034.58	462,034.58	714,669.75	714,669.75	0.28	252,635.17	252,635.17
668771108	NORTONLIFELOCK INC	14,784.000	25.98	25.98	301,271.52	301,271.52	384,088.32	384,088.32	0.15	82,816.80	82,816.80
670346105	NUCOR CORP	11,042.000	114.15	114.15	545,872.46	545,872.46	1,260,444.30	1,260,444.30	0.50	714,571.84	714,571.84
67066G104	NVIDIA CORP	1,660.000	294.11	294.11	195,602.93	195,602.93	488,222.60	488,222.60	0.19	292,619.67	292,619.67
67103H107	O'REILLY AUTOMOTIVE INC	431.000	706.23	706.23	173,054.64	173,054.64	304,385.13	304,385.13	0.12	131,330.49	131,330.49
674599105	OCCIDENTAL PETROLEUM CORP	12,137.000	28.99	28.99	318,535.57	318,535.57	351,851.63	351,851.63	0.14	33,316.06	33,316.06
679580100	OLD DOMINION FREIGHT LINE INC	3,849.000	358.38	358.38	641,229.13	641,229.13	1,379,404.62	1,379,404.62	0.54	738,175.49	738,175.49
682680103	ONEOK INC	5,926.000	58.76	58.76	305,223.37	305,223.37	348,211.76	348,211.76	0.14	42,988.39	42,988.39
68389X105	ORACLE CORP	8,779.000	87.21	87.21	503,202.50	503,202.50	765,616.59	765,616.59	0.30	262,414.09	262,414.09
68629Y103	ORION OFFICE REIT INC	1,078.000	18.67	18.67	23,877.70	23,877.70	20,126.26	20,126.26	0.01	-3,751.44	-3,751.44
68902V107	OTIS WORLDWIDE CORP	5,905.000	87.07	87.07	541,953.23	541,953.23	514,148.35	514,148.35	0.20	-27,804.88	-27,804.88
693475105	PNC FINANCIAL SERVICES GROUP I	4,983.000	200.52	200.52	717,862.57	717,862.57	999,191.16	999,191.16	0.39	281,328.59	281,328.59
693506107	PPG INDUSTRIES INC	3,388.000	172.44	172.44	448,157.57	448,157.57	584,226.72	584,226.72	0.23	136,069.15	136,069.15
69351T106	PPL CORP	6,902.000	30.06	30.06	203,139.43	203,139.43	207,474.12	207,474.12	0.08	4,334.69	4,334.69
693718108	PACCAR INC	5,676.000	88.26	88.26	419,348.87	419,348.87	500,963.76	500,963.76	0.20	81,614.89	81,614.89
695156109	PACKAGING CORP OF AMERICA	5,488.000	136.15	136.15	551,327.61	551,327.61	747,191.20	747,191.20	0.29	195,863.59	195,863.59
704326107	PAYCHEX INC	2,312.000	136.50	136.50	166,064.66	166,064.66	315,588.00	315,588.00	0.12	149,523.34	149,523.34
70432V102	PAYCOM SOFTWARE INC	724.000	415.19	415.19	169,720.19	169,720.19	300,597.56	300,597.56	0.12	130,877.37	130,877.37
70450Y103	PAYPAL HOLDINGS INC	1,117.000	188.58	188.58	304,519.56	304,519.56	210,643.86	210,643.86	0.08	-93,875.70	-93,875.70
70614W100	PELTON INTERACTIVE INC	1,437.000	35.76	35.76	171,010.04	171,010.04	51,387.12	51,387.12	0.02	-119,622.92	-119,622.92
713448108	PEPSICO INC	1,676.000	173.71	173.71	217,519.69	217,519.69	291,137.96	291,137.96	0.11	73,618.27	73,618.27
714046109	PERKINELMER INC	4,040.000	201.06	201.06	619,822.61	619,822.61	812,282.40	812,282.40	0.32	192,459.79	192,459.79
717081103	PFIZER INC	15,903.000	59.05	59.05	582,311.51	582,311.51	939,072.15	939,072.15	0.37	356,760.64	356,760.64
718172109	PHILIP MORRIS INTERNATIONAL IN	2,438.000	95.00	95.00	245,497.10	245,497.10	231,610.00	231,610.00	0.09	-13,887.10	-13,887.10
718546104	PHILLIPS 66	3,030.000	72.46	72.46	242,498.46	242,498.46	219,553.80	219,553.80	0.09	-22,944.66	-22,944.66
72352L106	PINTEREST INC	6,498.000	36.35	36.35	386,638.80	386,638.80	236,202.30	236,202.30	0.09	-150,436.50	-150,436.50
723787107	PIONEER NATURAL RESOURCES CO	9,410.000	181.88	181.88	1,088,406.14	1,088,406.14	1,711,490.80	1,711,490.80	0.67	623,084.66	623,084.66
74144T108	T ROWE PRICE GROUP INC	3,312.000	196.64	196.64	443,458.61	443,458.61	651,271.68	651,271.68	0.26	207,813.07	207,813.07
74251V102	PRINCIPAL FINANCIAL GROUP INC	5,642.000	72.33	72.33	296,821.14	296,821.14	408,085.86	408,085.86	0.16	111,264.72	111,264.72
742718109	PROCTER & GAMBLE CO/THE	2,785.000	163.58	163.58	342,355.87	342,355.87	455,570.30	455,570.30	0.18	113,214.43	113,214.43
743315103	PROGRESSIVE CORP/THE	2,453.000	102.65	102.65	204,987.31	204,987.31	251,800.45	251,800.45	0.10	46,813.14	46,813.14
74340W103	PROLOGIS INC	1,948.000	168.36	168.36	154,478.17	154,478.17	327,965.28	327,965.28	0.13	173,487.11	173,487.11
744320102	PRUDENTIAL FINANCIAL INC	4,175.000	108.24	108.24	359,157.14	359,157.14	451,902.00	451,902.00	0.18	92,744.86	92,744.86
744573106	PUBLIC SERVICE ENTERPRISE GROU	7,291.000	66.73	66.73	386,948.44	386,948.44	486,528.43	486,528.43	0.19	99,579.99	99,579.99

Asset Detail

KRS INTERNAL EQUITY - KR2F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
74460D109	PUBLIC STORAGE	3,582.000	374.56	374.56	816,230.34	816,230.34	1,341,673.92	1,341,673.92	0.53	525,443.58	525,443.58
74736K101	QORVO INC	5,478.000	156.39	156.39	423,548.88	423,548.88	856,704.42	856,704.42	0.34	433,155.54	433,155.54
747525103	QUALCOMM INC	7,003.000	182.87	182.87	633,021.31	633,021.31	1,280,638.61	1,280,638.61	0.50	647,617.30	647,617.30
74834L100	QUEST DIAGNOSTICS INC	1,574.000	173.01	173.01	159,108.04	159,108.04	272,317.74	272,317.74	0.11	113,209.70	113,209.70
754730109	RAYMOND JAMES FINANCIAL INC	11,032.500	100.40	100.40	520,647.47	520,647.47	1,107,663.00	1,107,663.00	0.44	587,015.53	587,015.53
75513E101	RAYTHEON TECHNOLOGIES CORP	0.568	86.06	86.06	33.81	33.81	48.88	48.88	0.00	15.07	15.07
756109104	REALTY INCOME CORP	10,781.000	71.59	71.59	716,384.84	716,384.84	771,811.79	771,811.79	0.30	55,426.95	55,426.95
75886F107	REGENERON PHARMACEUTICALS INC	1,449.000	631.52	631.52	861,381.00	861,381.00	915,072.48	915,072.48	0.36	53,691.48	53,691.48
7591EP100	REGIONS FINANCIAL CORP	43,186.000	21.80	21.80	624,366.82	624,366.82	941,454.80	941,454.80	0.37	317,087.98	317,087.98
760759100	REPUBLIC SERVICES INC	2,740.000	139.45	139.45	214,247.34	214,247.34	382,093.00	382,093.00	0.15	167,845.66	167,845.66
761152107	RESMED INC	1,018.000	260.48	260.48	137,876.15	137,876.15	265,168.64	265,168.64	0.10	127,292.49	127,292.49
773903109	ROCKWELL AUTOMATION INC	682.000	348.85	348.85	124,017.22	124,017.22	237,915.70	237,915.70	0.09	113,898.48	113,898.48
77543R102	ROKU INC	3,360.000	228.20	228.20	423,870.62	423,870.62	766,752.00	766,752.00	0.30	342,881.38	342,881.38
78409V104	S&P GLOBAL INC	629.000	471.93	471.93	161,078.15	161,078.15	296,843.97	296,843.97	0.12	135,765.82	135,765.82
79466L302	SALESFORCE.COM INC	1,048.000	254.13	254.13	233,296.51	233,296.51	266,328.24	266,328.24	0.10	33,031.73	33,031.73
806407102	HENRY SCHEIN INC	6,207.000	77.53	77.53	370,006.67	370,006.67	481,228.71	481,228.71	0.19	111,222.04	111,222.04
808513105	CHARLES SCHWAB CORP/THE	12,752.000	84.10	84.10	480,753.25	480,753.25	1,072,443.20	1,072,443.20	0.42	591,689.95	591,689.95
81181C104	SEAGEN INC	4,142.000	154.60	154.60	682,632.66	682,632.66	640,353.20	640,353.20	0.25	-42,279.46	-42,279.46
81762P102	SERVICENOW INC	481.000	649.11	649.11	144,955.33	144,955.33	312,221.91	312,221.91	0.12	167,266.58	167,266.58
824348106	SHERWIN-WILLIAMS CO/THE	1,743.000	352.16	352.16	358,306.85	358,306.85	613,814.88	613,814.88	0.24	255,508.03	255,508.03
83088M102	SKYWORKS SOLUTIONS INC	3,838.000	155.14	155.14	353,625.86	353,625.86	595,427.32	595,427.32	0.23	241,801.46	241,801.46
832696405	J M SMUCKER CO/THE	6,183.000	135.82	135.82	727,705.59	727,705.59	839,775.06	839,775.06	0.33	112,069.47	112,069.47
833034101	SNAP-ON INC	3,184.000	215.38	215.38	529,378.04	529,378.04	685,769.92	685,769.92	0.27	156,391.88	156,391.88
83304A106	SNAP INC	8,243.000	47.03	47.03	194,843.91	194,843.91	387,668.29	387,668.29	0.15	192,824.38	192,824.38
842587107	SOUTHERN CO/THE	14,132.000	68.58	68.58	717,579.81	717,579.81	969,172.56	969,172.56	0.38	251,592.75	251,592.75
848637104	SPLUNK INC	1,098.000	115.72	115.72	136,658.86	136,658.86	127,060.56	127,060.56	0.05	-9,598.30	-9,598.30
852234103	BLOCK INC	897.000	161.51	161.51	241,905.65	241,905.65	144,874.47	144,874.47	0.06	-97,031.18	-97,031.18
857477103	STATE STREET CORP	4,675.000	93.00	93.00	305,865.92	305,865.92	434,775.00	434,775.00	0.17	128,909.08	128,909.08
863667101	STRYKER CORP	1,845.000	267.42	267.42	323,251.30	323,251.30	493,389.90	493,389.90	0.19	170,138.60	170,138.60
866674104	SUN COMMUNITIES INC	1,303.000	209.97	209.97	172,613.61	172,613.61	273,590.91	273,590.91	0.11	100,977.30	100,977.30
871332107	SYLVAMO CORP	1,954.000	27.89	27.89	50,436.54	50,436.54	54,497.06	54,497.06	0.02	4,060.52	4,060.52
871607102	SYNOPSIS INC	2,786.000	368.50	368.50	285,117.12	285,117.12	1,026,641.00	1,026,641.00	0.40	741,523.88	741,523.88
87165B103	SYNCHRONY FINANCIAL	24,844.000	46.39	46.39	901,393.08	901,393.08	1,152,513.16	1,152,513.16	0.45	251,120.08	251,120.08
871829107	SYSCO CORP	6,765.000	78.55	78.55	450,553.87	450,553.87	531,390.75	531,390.75	0.21	80,836.88	80,836.88
872540109	TJX COS INC/THE	3,123.000	75.92	75.92	162,795.58	162,795.58	237,098.16	237,098.16	0.09	74,302.58	74,302.58
872590104	T-MOBILE US INC	7,313.000	115.98	115.98	614,188.08	614,188.08	848,161.74	848,161.74	0.33	233,973.66	233,973.66
874054109	TAKE-TWO INTERACTIVE SOFTWARE	6,220.000	177.72	177.72	875,550.83	875,550.83	1,105,418.40	1,105,418.40	0.44	229,867.57	229,867.57
87612E106	TARGET CORP	7,760.000	231.44	231.44	773,145.15	773,145.15	1,795,974.40	1,795,974.40	0.71	1,022,829.25	1,022,829.25
879360105	TELEDYNE TECHNOLOGIES INC	1,168.000	436.89	436.89	359,380.94	359,380.94	510,287.52	510,287.52	0.20	150,906.58	150,906.58
879369106	TELEFLEX INC	386.000	328.48	328.48	138,855.47	138,855.47	126,793.28	126,793.28	0.05	-12,062.19	-12,062.19
880770102	TERADYNE INC	4,614.000	163.53	163.53	375,429.64	375,429.64	754,527.42	754,527.42	0.30	379,097.78	379,097.78
882508104	TEXAS INSTRUMENTS INC	3,241.000	188.47	188.47	480,779.14	480,779.14	610,831.27	610,831.27	0.24	130,052.13	130,052.13
883203101	TEXTRON INC	8,647.000	77.20	77.20	457,769.82	457,769.82	667,548.40	667,548.40	0.26	209,778.58	209,778.58
88339J105	TRADE DESK INC/THE	4,870.000	91.64	91.64	193,035.85	193,035.85	446,286.80	446,286.80	0.18	253,250.95	253,250.95

Asset Detail

KRS INTERNAL EQUITY - KR2F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
883556102	THERMO FISHER SCIENTIFIC INC	1,718.000	667.24	667.24	710,007.22	710,007.22	1,146,318.32	1,146,318.32	0.45	436,311.10	436,311.10
88579Y101	3M CO	2,834.000	177.63	177.63	474,075.20	474,075.20	503,403.42	503,403.42	0.20	29,328.22	29,328.22
892356106	TRACTOR SUPPLY CO	6,638.000	238.60	238.60	822,363.41	822,363.41	1,583,826.80	1,583,826.80	0.62	761,463.39	761,463.39
89417E109	TRAVELERS COS INC/THE	4,426.000	156.43	156.43	570,575.11	570,575.11	692,359.18	692,359.18	0.27	121,784.07	121,784.07
896239100	TRIMBLE INC	6,298.000	87.19	87.19	541,110.94	541,110.94	549,122.62	549,122.62	0.22	8,011.68	8,011.68
90184L102	TWITTER INC	8,755.000	43.22	43.22	600,521.21	600,521.21	378,391.10	378,391.10	0.15	-222,130.11	-222,130.11
902252105	TYLER TECHNOLOGIES INC	766.000	537.95	537.95	258,108.00	258,108.00	412,069.70	412,069.70	0.16	153,961.70	153,961.70
902494103	TYSON FOODS INC	10,546.000	87.16	87.16	754,278.52	754,278.52	919,189.36	919,189.36	0.36	164,910.84	164,910.84
902973304	US BANCORP	34,041.000	56.17	56.17	1,464,432.03	1,464,432.03	1,912,082.97	1,912,082.97	0.75	447,650.94	447,650.94
90353T100	UBER TECHNOLOGIES INC	5,624.000	41.93	41.93	239,097.61	239,097.61	235,814.32	235,814.32	0.09	-3,283.29	-3,283.29
90384S303	ULTA BEAUTY INC	1,689.000	412.34	412.34	496,547.59	496,547.59	696,442.26	696,442.26	0.27	199,894.67	199,894.67
907818108	UNION PACIFIC CORP	1,072.000	251.93	251.93	191,683.31	191,683.31	270,068.96	270,068.96	0.11	78,385.65	78,385.65
91324P102	UNITEDHEALTH GROUP INC	677.000	502.14	502.14	215,594.24	215,594.24	339,948.78	339,948.78	0.13	124,354.54	124,354.54
913903100	UNIVERSAL HEALTH SERVICES INC	2,365.000	129.66	129.66	300,888.76	300,888.76	306,645.90	306,645.90	0.12	5,757.14	5,757.14
918204108	VF CORP	13,406.000	73.22	73.22	990,055.99	990,055.99	981,587.32	981,587.32	0.39	-8,468.67	-8,468.67
92276F100	VENTAS INC	12,475.000	51.12	51.12	440,328.21	440,328.21	637,722.00	637,722.00	0.25	197,393.79	197,393.79
92343E102	VERISIGN INC	1,416.000	253.82	253.82	266,037.86	266,037.86	359,409.12	359,409.12	0.14	93,371.26	93,371.26
92343V104	VERIZON COMMUNICATIONS INC	25,516.000	51.96	51.96	1,439,477.78	1,439,477.78	1,325,811.36	1,325,811.36	0.52	-113,666.42	-113,666.42
92532F100	VERTEX PHARMACEUTICALS INC	2,248.000	219.60	219.60	507,678.12	507,678.12	493,660.80	493,660.80	0.19	-14,017.32	-14,017.32
92556H206	VIACOMCBS INC	15,150.000	30.18	30.18	582,193.29	582,193.29	457,227.00	457,227.00	0.18	-124,966.29	-124,966.29
92556V106	VIATRIS INC	25,009.000	13.53	13.53	385,109.25	385,109.25	338,371.77	338,371.77	0.13	-46,737.48	-46,737.48
92826C839	VISA INC	1,048.000	216.71	216.71	206,517.85	206,517.85	227,112.08	227,112.08	0.09	20,594.23	20,594.23
928563402	VMWARE INC	3,809.000	115.88	115.88	528,953.05	528,953.05	441,386.92	441,386.92	0.17	-87,566.13	-87,566.13
929160109	VULCAN MATERIALS CO	1,825.000	207.58	207.58	330,122.07	330,122.07	378,833.50	378,833.50	0.15	48,711.43	48,711.43
92939U106	WEC ENERGY GROUP INC	8,342.000	97.07	97.07	595,697.60	595,697.60	809,757.94	809,757.94	0.32	214,060.34	214,060.34
931142103	WALMART INC	13,927.000	144.69	144.69	1,524,819.16	1,524,819.16	2,015,097.63	2,015,097.63	0.79	490,278.47	490,278.47
931427108	WALGREENS BOOTS ALLIANCE INC	17,775.000	52.16	52.16	822,881.27	822,881.27	927,144.00	927,144.00	0.37	104,262.73	104,262.73
941848103	WATERS CORP	2,392.000	372.60	372.60	606,919.11	606,919.11	891,259.20	891,259.20	0.35	284,340.09	284,340.09
94419L101	WAYFAIR INC	1,127.000	189.97	189.97	281,739.41	281,739.41	214,096.19	214,096.19	0.08	-67,643.22	-67,643.22
949746101	WELLS FARGO & CO	38,507.000	47.98	47.98	1,378,022.07	1,378,022.07	1,847,565.86	1,847,565.86	0.73	469,543.79	469,543.79
955306105	WEST PHARMACEUTICAL SERVICES I	2,858.000	469.01	469.01	701,074.05	701,074.05	1,340,430.58	1,340,430.58	0.53	639,356.53	639,356.53
958102105	WESTERN DIGITAL CORP	7,807.000	65.21	65.21	385,764.16	385,764.16	509,094.47	509,094.47	0.20	123,330.31	123,330.31
959802109	WESTERN UNION CO/THE	13,191.000	17.84	17.84	289,324.95	289,324.95	235,327.44	235,327.44	0.09	-53,997.51	-53,997.51
96145D105	WESTROCK CO	14,980.000	44.36	44.36	524,919.32	524,919.32	664,512.80	664,512.80	0.26	139,593.48	139,593.48
962166104	WEYERHAEUSER CO	5,600.000	41.18	41.18	150,928.59	150,928.59	230,608.00	230,608.00	0.09	79,679.41	79,679.41
963320106	WHIRLPOOL CORP	2,888.000	234.66	234.66	481,226.72	481,226.72	677,698.08	677,698.08	0.27	196,471.36	196,471.36
969457100	WILLIAMS COS INC/THE	8,519.000	26.04	26.04	196,847.67	196,847.67	221,834.76	221,834.76	0.09	24,987.09	24,987.09
98389B100	XCEL ENERGY INC	9,668.000	67.70	67.70	496,235.81	496,235.81	654,523.60	654,523.60	0.26	158,287.79	158,287.79
983919101	XILINX INC	10,777.000	212.03	212.03	1,235,623.68	1,235,623.68	2,285,047.31	2,285,047.31	0.90	1,049,423.63	1,049,423.63
98419M100	XYLEM INC/NY	6,281.000	119.92	119.92	531,141.67	531,141.67	753,217.52	753,217.52	0.30	222,075.85	222,075.85
988498101	YUM! BRANDS INC	1,934.000	138.86	138.86	170,834.05	170,834.05	268,555.24	268,555.24	0.11	97,721.19	97,721.19
989207105	ZEBRA TECHNOLOGIES CORP	1,674.000	595.20	595.20	419,152.90	419,152.90	996,364.80	996,364.80	0.39	577,211.90	577,211.90
98954M200	ZILLOW GROUP INC	2,924.000	63.85	63.85	303,890.74	303,890.74	186,697.40	186,697.40	0.07	-117,193.34	-117,193.34
98956P102	ZIMMER BIOMET HOLDINGS INC	1,335.000	127.04	127.04	171,949.52	171,949.52	169,598.40	169,598.40	0.07	-2,351.12	-2,351.12

Asset Detail

Acct Base Currency Code : USD

KRS INTERNAL EQUITY - KR2F10110002

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
98978V103	ZOETIS INC	1,389.000	244.03	244.03	148,172.78	148,172.78	338,957.67	338,957.67	0.13	190,784.89	190,784.89	
98980L101	ZOOM VIDEO COMMUNICATIONS INC	2,037.000	183.91	183.91	681,885.85	681,885.85	374,624.67	374,624.67	0.15	-307,261.18	-307,261.18	
FHB903208	MARRIOTT INTERNATIONAL	53,321.000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	
G02602103	AMDOCS LTD	5,949.000	74.84	74.84	351,103.54	351,103.54	445,223.16	445,223.16	0.18	94,119.62	94,119.62	
G0450A105	ARCH CAPITAL GROUP LTD	6,892.000	44.45	44.45	181,201.72	181,201.72	306,349.40	306,349.40	0.12	125,147.68	125,147.68	
G1151C101	ACCENTURE PLC	900.000	414.55	414.55	191,905.60	191,905.60	373,095.00	373,095.00	0.15	181,189.40	181,189.40	
G29183103	EATON CORP PLC	3,343.000	172.82	172.82	275,719.38	275,719.38	577,737.26	577,737.26	0.23	302,017.88	302,017.88	
G3223R108	EVEREST RE GROUP LTD	1,974.000	273.92	273.92	420,598.68	420,598.68	540,718.08	540,718.08	0.21	120,119.40	120,119.40	
G46188101	HORIZON THERAPEUTICS PLC	6,592.000	107.76	107.76	655,912.57	655,912.57	710,353.92	710,353.92	0.28	54,441.35	54,441.35	
G47567105	IHS MARKIT LTD	4,472.000	132.92	132.92	240,131.64	240,131.64	594,418.24	594,418.24	0.23	354,286.60	354,286.60	
G51502105	JOHNSON CONTROLS INTERNATIONAL	7,902.000	81.31	81.31	386,301.85	386,301.85	642,511.62	642,511.62	0.25	256,209.77	256,209.77	
G5494J103	LINDE PLC	2,401.000	346.43	346.43	589,330.96	589,330.96	831,778.43	831,778.43	0.33	242,447.47	242,447.47	
G5960L103	MEDTRONIC PLC	3,790.000	103.45	103.45	361,821.39	361,821.39	392,075.50	392,075.50	0.15	30,254.11	30,254.11	
G6095L109	APTIV PLC	1,409.000	164.95	164.95	120,746.97	120,746.97	232,414.55	232,414.55	0.09	111,667.58	111,667.58	
G7997R103	SEAGATE TECHNOLOGY HOLDINGS PL	10,901.000	112.98	112.98	640,837.93	640,837.93	1,231,594.98	1,231,594.98	0.49	590,757.05	590,757.05	
G8473T100	STERIS PLC	2,940.000	243.41	243.41	478,037.64	478,037.64	715,625.40	715,625.40	0.28	237,587.76	237,587.76	
G8994E103	TRANE TECHNOLOGIES PLC	3,613.000	202.03	202.03	286,533.89	286,533.89	729,934.39	729,934.39	0.29	443,400.50	443,400.50	
H1467J104	CHUBB LTD	7,371.000	193.31	193.31	1,076,204.37	1,076,204.37	1,424,888.01	1,424,888.01	0.56	348,683.64	348,683.64	
H2906T109	GARMIN LTD	5,674.000	136.17	136.17	542,645.98	542,645.98	772,628.58	772,628.58	0.30	229,982.60	229,982.60	
H84989104	TE CONNECTIVITY LTD	3,480.000	161.34	161.34	299,161.29	299,161.29	561,463.20	561,463.20	0.22	262,301.91	262,301.91	
L8681T102	SPOTIFY TECHNOLOGY SA	3,222.000	234.03	234.03	744,707.94	744,707.94	754,044.66	754,044.66	0.30	9,336.72	9,336.72	
M22465104	CHECK POINT SOFTWARE TECHNOLOG	5,212.000	116.56	116.56	515,257.93	515,257.93	607,510.72	607,510.72	0.24	92,252.79	92,252.79	
N53745100	LYONDELLBASELL INDUSTRIES NV	6,747.000	92.23	92.23	549,844.72	549,844.72	622,275.81	622,275.81	0.25	72,431.09	72,431.09	
V7780T103	ROYAL CARIBBEAN CRUISES LTD	4,626.000	76.90	76.90	387,152.86	387,152.86	355,739.40	355,739.40	0.14	-31,413.46	-31,413.46	
TOTAL U.S. DOLLAR						178,972,571.35	178,972,571.35	252,776,555.68	252,776,555.68	99.56	73,803,984.33	73,803,984.33
TOTAL EQUITY							178,972,571.35	252,776,555.68	99.56		73,803,984.33	
Grand Total							180,092,141.76	253,896,144.83	100.00		73,804,003.07	

Asset Detail

KRS INTERNAL EQUITY - KR3F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS											
CANADIAN DOLLAR											
	DIVIDENDS RECEIVABLE	0.000	1.00	1.00	871.80	681.76	871.80	690.16	0.00	0.00	8.40
TOTAL CANADIAN DOLLAR					871.80	681.76	871.80	690.16	0.00	0.00	8.40
U.S. DOLLAR											
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	395,109.670	1.00	1.00	395,109.67	395,109.67	395,109.67	395,109.67	0.35	0.00	0.00
	CASH	0.000	1.00	1.00	2,667.13	2,667.13	2,667.13	2,667.13	0.00	0.00	0.00
	DIVIDENDS RECEIVABLE	0.000	1.00	1.00	116,503.85	116,503.85	116,503.85	116,503.85	0.10	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	2.55	2.55	2.55	2.55	0.00	0.00	0.00
	RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1.00	1.00	1,055.34	1,055.34	1,055.34	1,055.34	0.00	0.00	0.00
	PAYABLE FOR SEC LENDING AGENT FEES	0.000	1.00	1.00	-164.33	-164.33	-164.33	-164.33	0.00	0.00	0.00
	PAYABLE FOR SEC LENDING BROKER REBATES	0.000	1.00	1.00	41.55	41.55	41.55	41.55	0.00	0.00	0.00
TOTAL U.S. DOLLAR					515,215.76	515,215.76	515,215.76	515,215.76	0.45	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS						515,897.52		515,905.92	0.45		8.40
EQUITY											
U.S. DOLLAR											
001055102	AFLAC INC	3,664.000	58.39	58.39	148,727.58	148,727.58	213,940.96	213,940.96	0.19	65,213.38	65,213.38
00206R102	AT&T INC	9,376.000	24.60	24.60	296,754.77	296,754.77	230,649.60	230,649.60	0.20	-66,105.17	-66,105.17
002824100	ABBOTT LABORATORIES	4,009.000	140.74	140.74	388,523.90	388,523.90	564,226.66	564,226.66	0.50	175,702.76	175,702.76
003654100	ABIOMED INC	484.000	359.17	359.17	157,726.31	157,726.31	173,838.28	173,838.28	0.15	16,111.97	16,111.97
00507V109	ACTIVISION BLIZZARD INC	6,164.000	66.53	66.53	394,231.15	394,231.15	410,090.92	410,090.92	0.36	15,859.77	15,859.77
00724F101	ADOBE INC	312.000	567.06	567.06	115,671.31	115,671.31	176,922.72	176,922.72	0.16	61,251.41	61,251.41
00751Y106	ADVANCE AUTO PARTS INC	746.000	239.88	239.88	110,671.36	110,671.36	178,950.48	178,950.48	0.16	68,279.12	68,279.12
007903107	ADVANCED MICRO DEVICES INC	3,419.000	143.90	143.90	294,450.86	294,450.86	491,994.10	491,994.10	0.43	197,543.24	197,543.24
00846U101	AGILENT TECHNOLOGIES INC	2,153.000	159.65	159.65	152,058.47	152,058.47	343,726.45	343,726.45	0.30	191,667.98	191,667.98
009066101	AIRBNB INC	1,862.000	166.49	166.49	271,407.91	271,407.91	310,004.38	310,004.38	0.27	38,596.47	38,596.47
009158106	AIR PRODUCTS AND CHEMICALS INC	761.000	304.26	304.26	160,290.43	160,290.43	231,541.86	231,541.86	0.20	71,251.43	71,251.43
00971T101	AKAMAI TECHNOLOGIES INC	2,607.000	117.04	117.04	201,240.21	201,240.21	305,123.28	305,123.28	0.27	103,883.07	103,883.07
012653101	ALBEMARLE CORP	938.000	233.77	233.77	79,041.62	79,041.62	219,276.26	219,276.26	0.19	140,234.64	140,234.64
015271109	ALEXANDRIA REAL ESTATE EQUITIE	833.000	222.96	222.96	114,489.96	114,489.96	185,725.68	185,725.68	0.16	71,235.72	71,235.72
016255101	ALIGN TECHNOLOGY INC	278.000	657.18	657.18	77,080.03	77,080.03	182,696.04	182,696.04	0.16	105,616.01	105,616.01
018802108	ALLIANT ENERGY CORP	3,653.000	61.47	61.47	156,896.41	156,896.41	224,549.91	224,549.91	0.20	67,653.50	67,653.50
020002101	ALLSTATE CORP/THE	1,564.000	117.65	117.65	140,298.07	140,298.07	184,004.60	184,004.60	0.16	43,706.53	43,706.53
02005N100	ALLY FINANCIAL INC	4,835.000	47.61	47.61	246,686.06	246,686.06	230,194.35	230,194.35	0.20	-16,491.71	-16,491.71
02079K305	ALPHABET INC	240.000	2,897.04	2,897.04	432,941.66	432,941.66	695,289.60	695,289.60	0.61	262,347.94	262,347.94
02156K103	ALTICE USA INC	3,407.000	16.18	16.18	82,580.94	82,580.94	55,125.26	55,125.26	0.05	-27,455.68	-27,455.68
02209S103	ALTRIA GROUP INC	2,193.000	47.39	47.39	104,864.87	104,864.87	103,926.27	103,926.27	0.09	-938.60	-938.60
023135106	AMAZON.COM INC	247.000	3,334.34	3,334.34	795,294.10	795,294.10	823,581.98	823,581.98	0.72	28,287.88	28,287.88
023608102	AMEREN CORP	4,335.000	89.01	89.01	269,591.72	269,591.72	385,858.35	385,858.35	0.34	116,266.63	116,266.63
025537101	AMERICAN ELECTRIC POWER CO INC	5,255.000	88.97	88.97	427,074.09	427,074.09	467,537.35	467,537.35	0.41	40,463.26	40,463.26
026874784	AMERICAN INTERNATIONAL GROUP I	3,748.000	56.86	56.86	165,668.61	165,668.61	213,111.28	213,111.28	0.19	47,442.67	47,442.67
030420103	AMERICAN WATER WORKS CO INC	1,545.000	188.86	188.86	155,646.17	155,646.17	291,788.70	291,788.70	0.26	136,142.53	136,142.53
031100100	AMETEK INC	1,545.000	147.04	147.04	113,362.66	113,362.66	227,176.80	227,176.80	0.20	113,814.14	113,814.14

Asset Detail

KRS INTERNAL EQUITY - KR3F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
031162100	AMGEN INC	672.000	224.97	224.97	159,038.05	159,038.05	151,179.84	151,179.84	0.13	-7,858.21	-7,858.21
032095101	AMPHENOL CORP	1,873.000	87.46	87.46	78,061.59	78,061.59	163,812.58	163,812.58	0.14	85,750.99	85,750.99
032654105	ANALOG DEVICES INC	3,924.990	175.77	175.77	401,022.32	401,022.32	689,895.49	689,895.49	0.61	288,873.17	288,873.17
035710409	ANNALY CAPITAL MANAGEMENT INC	37,291.000	7.82	7.82	356,395.69	356,395.69	291,615.62	291,615.62	0.26	-64,780.07	-64,780.07
03662Q105	ANSYS INC	516.000	401.12	401.12	87,813.43	87,813.43	206,977.92	206,977.92	0.18	119,164.49	119,164.49
036752103	ANTHEM INC	269.000	463.54	463.54	66,627.72	66,627.72	124,692.26	124,692.26	0.11	58,064.54	58,064.54
037833100	APPLE INC	2,866.000	177.57	177.57	303,060.05	303,060.05	508,915.62	508,915.62	0.45	205,855.57	205,855.57
038222105	APPLIED MATERIALS INC	1,533.000	157.36	157.36	79,882.79	79,882.79	241,232.88	241,232.88	0.21	161,350.09	161,350.09
039483102	ARCHER-DANIELS-MIDLAND CO	6,009.000	67.59	67.59	299,261.35	299,261.35	406,148.31	406,148.31	0.36	106,886.96	106,886.96
040413106	ARISTA NETWORKS INC	1,656.000	143.75	143.75	157,779.46	157,779.46	238,050.00	238,050.00	0.21	80,270.54	80,270.54
049560105	ATMOS ENERGY CORP	2,514.000	104.77	104.77	260,525.21	260,525.21	263,391.78	263,391.78	0.23	2,866.57	2,866.57
052769106	AUTODESK INC	579.000	281.19	281.19	189,681.50	189,681.50	162,809.01	162,809.01	0.14	-26,872.49	-26,872.49
053332102	AUTOZONE INC	115.000	2,096.39	2,096.39	111,251.56	111,251.56	241,084.85	241,084.85	0.21	129,833.29	129,833.29
05722G100	BAKER HUGHES CO	3,912.000	24.06	24.06	58,656.65	58,656.65	94,122.72	94,122.72	0.08	35,466.07	35,466.07
060505104	BANK OF AMERICA CORP	6,205.000	44.49	44.49	154,537.35	154,537.35	276,060.45	276,060.45	0.24	121,523.10	121,523.10
064058100	BANK OF NEW YORK MELLON CORP/T	5,875.000	58.08	58.08	230,246.65	230,246.65	341,220.00	341,220.00	0.30	110,973.35	110,973.35
071813109	BAXTER INTERNATIONAL INC	3,011.000	85.84	85.84	211,342.35	211,342.35	258,464.24	258,464.24	0.23	47,121.89	47,121.89
084670702	BERKSHIRE HATHAWAY INC	1,903.000	299.00	299.00	430,242.42	430,242.42	568,997.00	568,997.00	0.50	138,754.58	138,754.58
086516101	BEST BUY CO INC	2,415.000	101.60	101.60	130,875.94	130,875.94	245,364.00	245,364.00	0.22	114,488.06	114,488.06
09061G101	BIOMARIN PHARMACEUTICAL INC	1,104.000	88.35	88.35	133,183.80	133,183.80	97,538.40	97,538.40	0.09	-35,645.40	-35,645.40
09062X103	BIOGEN INC	681.000	239.92	239.92	179,581.49	179,581.49	163,385.52	163,385.52	0.14	-16,195.97	-16,195.97
09073M104	BIO-TECHNE CORP	571.000	517.34	517.34	198,125.83	198,125.83	295,401.14	295,401.14	0.26	97,275.31	97,275.31
09247X101	BLACKROCK INC	251.000	915.56	915.56	135,740.65	135,740.65	229,805.56	229,805.56	0.20	94,064.91	94,064.91
09260D107	BLACKSTONE INC	1,106.000	129.39	129.39	61,048.44	61,048.44	143,105.34	143,105.34	0.13	82,056.90	82,056.90
09857L108	BOOKING HOLDINGS INC	53.000	2,399.23	2,399.23	112,883.79	112,883.79	127,159.19	127,159.19	0.11	14,275.40	14,275.40
099724106	BORGWARNER INC	5,056.000	45.07	45.07	206,457.36	206,457.36	227,873.92	227,873.92	0.20	21,416.56	21,416.56
101121101	BOSTON PROPERTIES INC	884.000	115.18	115.18	79,070.06	79,070.06	101,819.12	101,819.12	0.09	22,749.06	22,749.06
101137107	BOSTON SCIENTIFIC CORP	2,360.000	42.48	42.48	88,803.45	88,803.45	100,252.80	100,252.80	0.09	11,449.35	11,449.35
110122108	BRISTOL-MYERS SQUIBB CO	6,211.000	62.35	62.35	345,542.61	345,542.61	387,255.85	387,255.85	0.34	41,713.24	41,713.24
11133T103	BROADRIDGE FINANCIAL SOLUTIONS	1,794.000	182.82	182.82	192,374.00	192,374.00	327,979.08	327,979.08	0.29	135,605.08	135,605.08
11135F101	BROADCOM INC	220.000	665.41	665.41	107,017.04	107,017.04	146,390.20	146,390.20	0.13	39,373.16	39,373.16
115637209	BROWN-FORMAN CORP	2,081.000	72.86	72.86	113,119.93	113,119.93	151,621.66	151,621.66	0.13	38,501.73	38,501.73
122017106	BURLINGTON STORES INC	770.000	291.51	291.51	145,592.11	145,592.11	224,462.70	224,462.70	0.20	78,870.59	78,870.59
12504L109	CBRE GROUP INC	2,506.000	108.51	108.51	113,803.66	113,803.66	271,926.06	271,926.06	0.24	158,122.40	158,122.40
12514G108	CDW CORP/DE	1,064.000	204.78	204.78	96,612.32	96,612.32	217,885.92	217,885.92	0.19	121,273.60	121,273.60
12541W209	CH ROBINSON WORLDWIDE INC	2,091.000	107.63	107.63	165,527.18	165,527.18	225,054.33	225,054.33	0.20	59,527.15	59,527.15
12572Q105	CME GROUP INC	1,282.000	228.46	228.46	190,334.85	190,334.85	292,885.72	292,885.72	0.26	102,550.87	102,550.87
125896100	CMS ENERGY CORP	6,226.000	65.05	65.05	309,046.15	309,046.15	405,001.30	405,001.30	0.36	95,955.15	95,955.15
126408103	CSX CORP	11,227.000	37.60	37.60	325,251.33	325,251.33	422,135.20	422,135.20	0.37	96,883.87	96,883.87
126650100	CVS HEALTH CORP	2,382.000	103.16	103.16	170,865.25	170,865.25	245,727.12	245,727.12	0.22	74,861.87	74,861.87
127387108	CADENCE DESIGN SYSTEMS INC	2,805.000	186.35	186.35	184,591.77	184,591.77	522,711.75	522,711.75	0.46	338,119.98	338,119.98
13645T100	CANADIAN PACIFIC RAILWAY LTD	4,588.444	71.94	71.94	194,229.27	194,229.27	330,092.66	330,092.66	0.29	135,863.39	135,863.39
14040H105	CAPITAL ONE FINANCIAL CORP	2,043.000	145.09	145.09	244,532.86	244,532.86	296,418.87	296,418.87	0.26	51,886.01	51,886.01
143130102	CARMAX INC	1,171.000	130.23	130.23	163,812.25	163,812.25	152,499.33	152,499.33	0.13	-11,312.92	-11,312.92

Asset Detail

KRS INTERNAL EQUITY - KR3F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
143658300	CARNIVAL CORP	10,182.000	20.12	20.12	293,050.15	293,050.15	204,861.84	204,861.84	0.18	-88,188.31	-88,188.31
14448C104	CARRIER GLOBAL CORP	3,322.000	54.24	54.24	189,505.48	189,505.48	180,185.28	180,185.28	0.16	-9,320.20	-9,320.20
149123101	CATERPILLAR INC	2,518.000	206.74	206.74	462,433.52	462,433.52	520,571.32	520,571.32	0.46	58,137.80	58,137.80
150870103	CELANESE CORP	1,672.000	168.06	168.06	222,306.10	222,306.10	280,996.32	280,996.32	0.25	58,690.22	58,690.22
15135B101	CENTENE CORP	1,657.000	82.40	82.40	100,652.28	100,652.28	136,536.80	136,536.80	0.12	35,884.52	35,884.52
156782104	CERNER CORP	3,097.000	92.87	92.87	208,802.79	208,802.79	287,618.39	287,618.39	0.25	78,815.60	78,815.60
166764100	CHEVRON CORP	926.000	117.35	117.35	84,730.85	84,730.85	108,666.10	108,666.10	0.10	23,935.25	23,935.25
169656105	CHIPOTLE MEXICAN GRILL INC	125.000	1,748.25	1,748.25	87,815.74	87,815.74	218,531.25	218,531.25	0.19	130,715.51	130,715.51
171340102	CHURCH & DWIGHT CO INC	4,596.000	102.50	102.50	322,053.51	322,053.51	471,090.00	471,090.00	0.41	149,036.49	149,036.49
172062101	CINCINNATI FINANCIAL CORP	4,167.000	113.93	113.93	304,066.34	304,066.34	474,746.31	474,746.31	0.42	170,679.97	170,679.97
17275R102	CISCO SYSTEMS INC/DELAWARE	4,570.000	63.37	63.37	196,191.60	196,191.60	289,600.90	289,600.90	0.25	93,409.30	93,409.30
172908105	CINTAS CORP	793.000	443.17	443.17	150,782.63	150,782.63	351,433.81	351,433.81	0.31	200,651.18	200,651.18
172967424	CITIGROUP INC	1,255.000	60.39	60.39	70,012.52	70,012.52	75,789.45	75,789.45	0.07	5,776.93	5,776.93
174610105	CITIZENS FINANCIAL GROUP INC	8,156.000	47.25	47.25	309,871.32	309,871.32	385,371.00	385,371.00	0.34	75,499.68	75,499.68
177376100	CITRIX SYSTEMS INC	1,867.000	94.59	94.59	221,678.13	221,678.13	176,599.53	176,599.53	0.16	-45,078.60	-45,078.60
189054109	CLOROX CO/THE	2,003.000	174.36	174.36	365,390.99	365,390.99	349,243.08	349,243.08	0.31	-16,147.91	-16,147.91
191216100	COCA-COLA CO/THE	2,738.000	59.21	59.21	137,219.88	137,219.88	162,116.98	162,116.98	0.14	24,897.10	24,897.10
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	5,017.000	88.72	88.72	345,769.27	345,769.27	445,108.24	445,108.24	0.39	99,338.97	99,338.97
194162103	COLGATE-PALMOLIVE CO	1,439.000	85.34	85.34	102,392.77	102,392.77	122,804.26	122,804.26	0.11	20,411.49	20,411.49
20030N101	COMCAST CORP	4,052.000	50.33	50.33	168,641.98	168,641.98	203,937.16	203,937.16	0.18	35,295.18	35,295.18
20825C104	CONOCOPHILLIPS	3,082.000	72.18	72.18	178,301.54	178,301.54	222,458.76	222,458.76	0.20	44,157.22	44,157.22
209115104	CONSOLIDATED EDISON INC	4,166.000	85.32	85.32	335,534.57	335,534.57	355,443.12	355,443.12	0.31	19,908.55	19,908.55
216648402	COOPER COS INC/THE	650.000	418.94	418.94	158,314.00	158,314.00	272,311.00	272,311.00	0.24	113,997.00	113,997.00
217204106	COPART INC	1,246.000	151.62	151.62	95,111.30	95,111.30	188,918.52	188,918.52	0.17	93,807.22	93,807.22
219350105	CORNING INC	11,351.000	37.23	37.23	331,145.56	331,145.56	422,597.73	422,597.73	0.37	91,452.17	91,452.17
22052L104	CORTEVA INC	8,251.000	47.28	47.28	247,957.11	247,957.11	390,107.28	390,107.28	0.34	142,150.17	142,150.17
22160K105	COSTCO WHOLESALE CORP	1,404.000	567.70	567.70	395,974.00	395,974.00	797,050.80	797,050.80	0.70	401,076.80	401,076.80
22160N109	COSTAR GROUP INC	4,869.000	79.03	79.03	244,758.21	244,758.21	384,797.07	384,797.07	0.34	140,038.86	140,038.86
22304C100	COVETRUS INC	0.400	19.97	19.97	17.69	17.69	7.99	7.99	0.00	-9.70	-9.70
231021106	CUMMINS INC	1,417.000	218.14	218.14	231,674.66	231,674.66	309,104.38	309,104.38	0.27	77,429.72	77,429.72
23331A109	DR HORTON INC	5,756.000	108.45	108.45	256,431.28	256,431.28	624,238.20	624,238.20	0.55	367,806.92	367,806.92
233331107	DTE ENERGY CO	1,049.000	119.54	119.54	101,732.72	101,732.72	125,397.46	125,397.46	0.11	23,664.74	23,664.74
235851102	DANAHER CORP	1,316.000	329.01	329.01	247,477.41	247,477.41	432,977.16	432,977.16	0.38	185,499.75	185,499.75
237194105	DARDEN RESTAURANTS INC	794.000	150.64	150.64	71,306.09	71,306.09	119,608.16	119,608.16	0.11	48,302.07	48,302.07
244199105	DEERE & CO	560.000	342.89	342.89	205,255.79	205,255.79	192,018.40	192,018.40	0.17	-13,237.39	-13,237.39
24703L202	DELL TECHNOLOGIES INC	1,687.000	56.17	56.17	82,229.97	82,229.97	94,758.79	94,758.79	0.08	12,528.82	12,528.82
24906P109	DENTSPLY SIRONA INC	5,046.000	55.79	55.79	270,265.88	270,265.88	281,516.34	281,516.34	0.25	11,250.46	11,250.46
25278X109	DIAMONDBACK ENERGY INC	2,708.000	107.85	107.85	218,676.69	218,676.69	292,057.80	292,057.80	0.26	73,381.11	73,381.11
253868103	DIGITAL REALTY TRUST INC	1,387.000	176.87	176.87	195,379.68	195,379.68	245,318.69	245,318.69	0.22	49,939.01	49,939.01
254709108	DISCOVER FINANCIAL SERVICES	1,546.000	115.56	115.56	194,779.30	194,779.30	178,655.76	178,655.76	0.16	-16,123.54	-16,123.54
25470M109	DISH NETWORK CORP	2,736.000	32.44	32.44	114,739.63	114,739.63	88,755.84	88,755.84	0.08	-25,983.79	-25,983.79
256677105	DOLLAR GENERAL CORP	783.000	235.83	235.83	111,364.32	111,364.32	184,654.89	184,654.89	0.16	73,290.57	73,290.57
256746108	DOLLAR TREE INC	2,201.000	140.52	140.52	204,026.01	204,026.01	309,284.52	309,284.52	0.27	105,258.51	105,258.51
25746U109	DOMINION ENERGY INC	5,672.000	78.56	78.56	435,998.13	435,998.13	445,592.32	445,592.32	0.39	9,594.19	9,594.19

Asset Detail

KRS INTERNAL EQUITY - KR3F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
25754A201	DOMINO'S PIZZA INC	417.000	564.33	564.33	145,250.05	145,250.05	235,325.61	235,325.61	0.21	90,075.56	90,075.56
260003108	DOVER CORP	1,210.000	181.60	181.60	102,048.87	102,048.87	219,736.00	219,736.00	0.19	117,687.13	117,687.13
260557103	DOW INC	5,177.000	56.72	56.72	307,372.97	307,372.97	293,639.44	293,639.44	0.26	-13,733.53	-13,733.53
264411505	DUKE REALTY CORP	3,393.000	65.64	65.64	98,369.80	98,369.80	222,716.52	222,716.52	0.20	124,346.72	124,346.72
26441C204	DUKE ENERGY CORP	5,071.000	104.90	104.90	437,501.68	437,501.68	531,947.90	531,947.90	0.47	94,446.22	94,446.22
26614N102	DUPONT DE NEMOURS INC	3,331.000	80.78	80.78	229,586.00	229,586.00	269,078.18	269,078.18	0.24	39,492.18	39,492.18
26875P101	EOG RESOURCES INC	3,132.000	88.83	88.83	194,504.51	194,504.51	278,215.56	278,215.56	0.24	83,711.05	83,711.05
277432100	EASTMAN CHEMICAL CO	2,143.000	120.91	120.91	191,727.32	191,727.32	259,110.13	259,110.13	0.23	67,382.81	67,382.81
278642103	EBAY INC	3,329.000	66.50	66.50	139,771.53	139,771.53	221,378.50	221,378.50	0.19	81,606.97	81,606.97
278865100	ECOLAB INC	461.000	234.59	234.59	76,963.64	76,963.64	108,145.99	108,145.99	0.09	31,182.35	31,182.35
281020107	EDISON INTERNATIONAL	3,693.000	68.25	68.25	249,494.35	249,494.35	252,047.25	252,047.25	0.22	2,552.90	2,552.90
28414H103	ELANCO ANIMAL HEALTH INC	4,879.000	28.38	28.38	164,536.60	164,536.60	138,466.02	138,466.02	0.12	-26,070.58	-26,070.58
285512109	ELECTRONIC ARTS INC	3,092.000	131.90	131.90	329,459.95	329,459.95	407,834.80	407,834.80	0.36	78,374.85	78,374.85
291011104	EMERSON ELECTRIC CO	3,016.000	92.97	92.97	232,492.52	232,492.52	280,397.52	280,397.52	0.25	47,905.00	47,905.00
29364G103	ENTERGY CORP	3,776.000	112.65	112.65	337,802.60	337,802.60	425,366.40	425,366.40	0.37	87,563.80	87,563.80
29414B104	EPAM SYSTEMS INC	1,068.000	668.45	668.45	290,142.04	290,142.04	713,904.60	713,904.60	0.63	423,762.56	423,762.56
29444U700	EQUINIX INC	151.000	845.84	845.84	111,307.13	111,307.13	127,721.84	127,721.84	0.11	16,414.71	16,414.71
29472R108	EQUITY LIFESTYLE PROPERTIES IN	904.000	87.66	87.66	55,892.06	55,892.06	79,244.64	79,244.64	0.07	23,352.58	23,352.58
29476L107	EQUITY RESIDENTIAL	1,655.000	90.50	90.50	103,877.91	103,877.91	149,777.50	149,777.50	0.13	45,899.59	45,899.59
297178105	ESSEX PROPERTY TRUST INC	1,040.000	352.23	352.23	254,214.26	254,214.26	366,319.20	366,319.20	0.32	112,104.94	112,104.94
29786A106	ETSY INC	1,044.000	218.94	218.94	197,045.40	197,045.40	228,573.36	228,573.36	0.20	31,527.96	31,527.96
30034W106	EVERGY INC	3,676.000	68.61	68.61	209,977.43	209,977.43	252,210.36	252,210.36	0.22	42,232.93	42,232.93
30040W108	EVERSOURCE ENERGY	3,466.000	90.98	90.98	244,785.31	244,785.31	315,336.68	315,336.68	0.28	70,551.37	70,551.37
30161N101	EXELON CORP	5,223.000	57.76	57.76	211,881.26	211,881.26	301,680.48	301,680.48	0.26	89,799.22	89,799.22
30212P303	EXPEDIA GROUP INC	1,943.000	180.72	180.72	182,064.83	182,064.83	351,138.96	351,138.96	0.31	169,074.13	169,074.13
302130109	EXPEDITORS INTERNATIONAL OF WA	2,378.000	134.29	134.29	203,672.36	203,672.36	319,341.62	319,341.62	0.28	115,669.26	115,669.26
30225T102	EXTRA SPACE STORAGE INC	1,683.000	226.73	226.73	237,481.08	237,481.08	381,586.59	381,586.59	0.34	144,105.51	144,105.51
30231G102	EXXON MOBIL CORP	1,713.000	61.19	61.19	82,759.60	82,759.60	104,818.47	104,818.47	0.09	22,058.87	22,058.87
302491303	FMC CORP	1,214.000	109.89	109.89	119,296.68	119,296.68	133,406.46	133,406.46	0.12	14,109.78	14,109.78
30303M102	META PLATFORMS INC	1,724.000	336.35	336.35	436,605.90	436,605.90	579,867.40	579,867.40	0.51	143,261.50	143,261.50
303075105	FACTSET RESEARCH SYSTEMS INC	382.000	486.01	486.01	106,803.48	106,803.48	185,655.82	185,655.82	0.16	78,852.34	78,852.34
303250104	FAIR ISAAC CORP	145.000	433.67	433.67	59,314.79	59,314.79	62,882.15	62,882.15	0.06	3,567.36	3,567.36
311900104	FASTENAL CO	5,425.000	64.06	64.06	219,528.71	219,528.71	347,525.50	347,525.50	0.31	127,996.79	127,996.79
31428X106	FEDEX CORP	1,943.000	258.64	258.64	390,523.82	390,523.82	502,537.52	502,537.52	0.44	112,013.70	112,013.70
315616102	F5 INC	1,203.000	244.71	244.71	176,876.52	176,876.52	294,386.13	294,386.13	0.26	117,509.61	117,509.61
31620R303	FIDELITY NATIONAL FINANCIAL IN	3,688.000	52.18	52.18	140,838.08	140,838.08	192,439.84	192,439.84	0.17	51,601.76	51,601.76
316773100	FIFTH THIRD BANCORP	5,414.000	43.55	43.55	132,671.71	132,671.71	235,779.70	235,779.70	0.21	103,107.99	103,107.99
33616C100	FIRST REPUBLIC BANK/CA	2,110.000	206.51	206.51	245,383.57	245,383.57	435,736.10	435,736.10	0.38	190,352.53	190,352.53
337932107	FIRSTENERGY CORP	1,853.000	41.59	41.59	66,084.38	66,084.38	77,066.27	77,066.27	0.07	10,981.89	10,981.89
345370860	FORD MOTOR CO	34,793.000	20.77	20.77	338,968.50	338,968.50	722,650.61	722,650.61	0.63	383,682.11	383,682.11
34959E109	FORTINET INC	1,749.000	359.40	359.40	214,922.91	214,922.91	628,590.60	628,590.60	0.55	413,667.69	413,667.69
34959J108	FORTIVE CORP	2,132.000	76.29	76.29	159,250.38	159,250.38	162,650.28	162,650.28	0.14	3,399.90	3,399.90
34964C106	FORTUNE BRANDS HOME & SECURITY	1,550.000	106.90	106.90	91,286.20	91,286.20	165,695.00	165,695.00	0.15	74,408.80	74,408.80
35137L105	FOX CORP	3,164.000	36.90	36.90	104,205.66	104,205.66	116,751.60	116,751.60	0.10	12,545.94	12,545.94

Asset Detail

KRS INTERNAL EQUITY - KR3F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
35671D857	FREEMPORT-MCMORAN INC	5,595.000	41.73	41.73	76,362.15	76,362.15	233,479.35	233,479.35	0.21	157,117.20	157,117.20
363576109	ARTHUR J GALLAGHER & CO	647.000	169.67	169.67	90,032.38	90,032.38	109,776.49	109,776.49	0.10	19,744.11	19,744.11
366651107	GARTNER INC	840.000	334.32	334.32	174,747.26	174,747.26	280,828.80	280,828.80	0.25	106,081.54	106,081.54
368736104	GENERAC HOLDINGS INC	562.000	351.92	351.92	225,170.02	225,170.02	197,779.04	197,779.04	0.17	-27,390.98	-27,390.98
369604301	GENERAL ELEC CO	2,824.000	94.47	94.47	290,628.29	290,628.29	266,783.28	266,783.28	0.23	-23,845.01	-23,845.01
37045V100	GENERAL MOTORS CO	3,577.000	58.63	58.63	144,417.81	144,417.81	209,719.51	209,719.51	0.18	65,301.70	65,301.70
372460105	GENUINE PARTS CO	1,975.000	140.20	140.20	206,608.17	206,608.17	276,895.00	276,895.00	0.24	70,286.83	70,286.83
375558103	GILEAD SCIENCES INC	8,858.000	72.61	72.61	645,549.37	645,549.37	643,179.38	643,179.38	0.56	-2,369.99	-2,369.99
380237107	GODADDY INC	1,718.000	84.86	84.86	118,080.07	118,080.07	145,789.48	145,789.48	0.13	27,709.41	27,709.41
38141G104	GOLDMAN SACHS GROUP INC/THE	574.000	382.55	382.55	113,592.02	113,592.02	219,583.70	219,583.70	0.19	105,991.68	105,991.68
384802104	WW GRAINGER INC	740.000	518.24	518.24	218,591.13	218,591.13	383,497.60	383,497.60	0.34	164,906.47	164,906.47
40412C101	HCA HEALTHCARE INC	456.000	256.92	256.92	115,878.58	115,878.58	117,155.52	117,155.52	0.10	1,276.94	1,276.94
40434L105	HP INC	3,938.000	37.67	37.67	116,443.51	116,443.51	148,344.46	148,344.46	0.13	31,900.95	31,900.95
406216101	HALLIBURTON CO	5,571.000	22.87	22.87	68,761.35	68,761.35	127,408.77	127,408.77	0.11	58,647.42	58,647.42
416515104	HARTFORD FINANCIAL SERVICES GR	5,612.000	69.04	69.04	280,876.10	280,876.10	387,452.48	387,452.48	0.34	106,576.38	106,576.38
42250P103	HEALTHPEAK PROPERTIES INC	6,600.000	36.09	36.09	191,543.01	191,543.01	238,194.00	238,194.00	0.21	46,650.99	46,650.99
426281101	JACK HENRY & ASSOCIATES INC	759.000	166.99	166.99	134,450.47	134,450.47	126,745.41	126,745.41	0.11	-7,705.06	-7,705.06
427866108	HERSHEY CO/THE	1,906.000	193.47	193.47	232,801.04	232,801.04	368,753.82	368,753.82	0.32	135,952.78	135,952.78
42809H107	HESS CORP	6,538.000	74.03	74.03	392,664.80	392,664.80	484,008.14	484,008.14	0.43	91,343.34	91,343.34
42824C109	HEWLETT PACKARD ENTERPRISE CO	19,228.000	15.77	15.77	259,598.02	259,598.02	303,225.56	303,225.56	0.27	43,627.54	43,627.54
436440101	HOLOGIC INC	2,633.000	76.56	76.56	117,629.11	117,629.11	201,582.48	201,582.48	0.18	83,953.37	83,953.37
437076102	HOME DEPOT INC/THE	330.000	415.01	415.01	88,429.12	88,429.12	136,953.30	136,953.30	0.12	48,524.18	48,524.18
438516106	HONEYWELL INTERNATIONAL INC	940.000	208.51	208.51	177,011.75	177,011.75	195,999.40	195,999.40	0.17	18,987.65	18,987.65
440452100	HORMEL FOODS CORP	7,220.000	48.81	48.81	310,193.47	310,193.47	352,408.20	352,408.20	0.31	42,214.73	42,214.73
44107P104	HOST HOTELS & RESORTS INC	11,655.000	17.39	17.39	160,771.88	160,771.88	202,680.45	202,680.45	0.18	41,908.57	41,908.57
443573100	HUBSPOT INC	544.000	659.15	659.15	317,734.52	317,734.52	358,577.60	358,577.60	0.31	40,843.08	40,843.08
444859102	HUMANA INC	213.000	463.86	463.86	68,754.81	68,754.81	98,802.18	98,802.18	0.09	30,047.37	30,047.37
445658107	JB HUNT TRANSPORT SERVICES INC	1,538.000	204.40	204.40	163,607.68	163,607.68	314,367.20	314,367.20	0.28	150,759.52	150,759.52
446150104	HUNTINGTON BANCSHARES INC/OH	26,875.000	15.42	15.42	269,058.00	269,058.00	414,412.50	414,412.50	0.36	145,354.50	145,354.50
44891N208	IAC/INTERACTIVECORP	2,005.000	130.71	130.71	217,902.38	217,902.38	262,073.55	262,073.55	0.23	44,171.17	44,171.17
45167R104	IDEX CORP	1,095.000	236.32	236.32	187,371.10	187,371.10	258,770.40	258,770.40	0.23	71,399.30	71,399.30
45168D104	IDEXX LABORATORIES INC	386.000	658.46	658.46	84,672.98	84,672.98	254,165.56	254,165.56	0.22	169,492.58	169,492.58
452308109	ILLINOIS TOOL WORKS INC	965.000	246.80	246.80	161,115.37	161,115.37	238,162.00	238,162.00	0.21	77,046.63	77,046.63
45687V106	INGERSOLL RAND INC	4,009.000	61.87	61.87	112,686.87	112,686.87	248,036.83	248,036.83	0.22	135,349.96	135,349.96
45784P101	INSULET CORP	917.000	266.07	266.07	182,719.78	182,719.78	243,986.19	243,986.19	0.21	61,266.41	61,266.41
458140100	INTEL CORP	5,564.000	51.50	51.50	284,178.47	284,178.47	286,546.00	286,546.00	0.25	2,367.53	2,367.53
460146103	INTERNATIONAL PAPER CO	9,643.000	46.98	46.98	390,525.72	390,525.72	453,028.14	453,028.14	0.40	62,502.42	62,502.42
461202103	INTUIT INC	251.000	643.22	643.22	66,820.07	66,820.07	161,448.22	161,448.22	0.14	94,628.15	94,628.15
46120E602	INTUITIVE SURGICAL INC	369.000	359.30	359.30	79,424.44	79,424.44	132,581.70	132,581.70	0.12	53,157.26	53,157.26
46187W107	INVITATION HOMES INC	4,049.000	45.34	45.34	110,446.60	110,446.60	183,581.66	183,581.66	0.16	73,135.06	73,135.06
46625H100	JPMORGAN CHASE & CO	4,229.000	158.35	158.35	408,941.86	408,941.86	669,662.15	669,662.15	0.59	260,720.29	260,720.29
469814107	JACOBS ENGINEERING GROUP INC	2,280.000	139.23	139.23	196,283.23	196,283.23	317,444.40	317,444.40	0.28	121,161.17	121,161.17
478160104	JOHNSON & JOHNSON	1,583.000	171.07	171.07	228,802.77	228,802.77	270,803.81	270,803.81	0.24	42,001.04	42,001.04
482480100	KLA CORP	637.000	430.11	430.11	85,126.57	85,126.57	273,980.07	273,980.07	0.24	188,853.50	188,853.50

Asset Detail

KRS INTERNAL EQUITY - KR3F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
48251W104	KKR & CO INC	5,611.000	74.50	74.50	168,148.97	168,148.97	418,019.50	418,019.50	0.37	249,870.53	249,870.53
487836108	KELLOGG CO	4,912.000	64.42	64.42	319,802.80	319,802.80	316,431.04	316,431.04	0.28	-3,371.76	-3,371.76
49271V100	KEURIG DR PEPPER INC	6,620.000	36.86	36.86	230,226.39	230,226.39	244,013.20	244,013.20	0.21	13,786.81	13,786.81
493267108	KEYCORP	14,774.000	23.13	23.13	234,188.69	234,188.69	341,722.62	341,722.62	0.30	107,533.93	107,533.93
49338L103	KEYSIGHT TECHNOLOGIES INC	4,808.000	206.51	206.51	468,212.03	468,212.03	992,900.08	992,900.08	0.87	524,688.05	524,688.05
494368103	KIMBERLY-CLARK CORP	1,288.000	142.92	142.92	172,693.15	172,693.15	184,080.96	184,080.96	0.16	11,387.81	11,387.81
49456B101	KINDER MORGAN INC	12,103.000	15.86	15.86	214,031.21	214,031.21	191,953.58	191,953.58	0.17	-22,077.63	-22,077.63
500754106	KRAFT HEINZ CO/THE	10,737.000	35.90	35.90	419,190.64	419,190.64	385,458.30	385,458.30	0.34	-33,732.34	-33,732.34
501044101	KROGER CO/THE	7,493.000	45.26	45.26	230,656.39	230,656.39	339,133.18	339,133.18	0.30	108,476.79	108,476.79
501889208	LKQ CORP	6,350.000	60.03	60.03	222,100.20	222,100.20	381,190.50	381,190.50	0.33	159,090.30	159,090.30
50540R409	LABORATORY CORP OF AMERICA HOL	759.000	314.21	314.21	178,810.19	178,810.19	238,485.39	238,485.39	0.21	59,675.20	59,675.20
512807108	LAM RESEARCH CORP	312.000	719.15	719.15	78,149.25	78,149.25	224,374.80	224,374.80	0.20	146,225.55	146,225.55
518439104	ESTEE LAUDER COS INC/THE	908.000	370.20	370.20	130,132.92	130,132.92	336,141.60	336,141.60	0.30	206,008.68	206,008.68
521865204	LEAR CORP	1,515.000	182.95	182.95	217,035.24	217,035.24	277,169.25	277,169.25	0.24	60,134.01	60,134.01
526057104	LENNAR CORP	5,121.000	116.16	116.16	355,677.86	355,677.86	594,855.36	594,855.36	0.52	239,177.50	239,177.50
530307305	LIBERTY BROADBAND CORP	494.000	161.10	161.10	61,254.76	61,254.76	79,583.40	79,583.40	0.07	18,328.64	18,328.64
532457108	ELI LILLY & CO	956.000	276.22	276.22	133,853.91	133,853.91	264,066.32	264,066.32	0.23	130,212.41	130,212.41
534187109	LINCOLN NATIONAL CORP	1,388.000	68.26	68.26	73,313.29	73,313.29	94,744.88	94,744.88	0.08	21,431.59	21,431.59
540424108	LOEWS CORP	5,406.000	57.76	57.76	230,910.99	230,910.99	312,250.56	312,250.56	0.27	81,339.57	81,339.57
548661107	LOWE'S COS INC	511.000	258.48	258.48	71,789.06	71,789.06	132,083.28	132,083.28	0.12	60,294.22	60,294.22
550241103	LUMEN TECHNOLOGIES INC	15,929.000	12.55	12.55	177,046.19	177,046.19	199,908.95	199,908.95	0.18	22,862.76	22,862.76
55261F104	M&T BANK CORP	2,709.000	153.58	153.58	309,880.39	309,880.39	416,048.22	416,048.22	0.37	106,167.83	106,167.83
552953101	MGM RESORTS INTERNATIONAL	7,042.000	44.88	44.88	196,302.45	196,302.45	316,044.96	316,044.96	0.28	119,742.51	119,742.51
55354G100	MSCI INC	698.000	612.69	612.69	206,857.23	206,857.23	427,657.62	427,657.62	0.38	220,800.39	220,800.39
56585A102	MARATHON PETROLEUM CORP	2,951.000	63.99	63.99	164,365.69	164,365.69	188,834.49	188,834.49	0.17	24,468.80	24,468.80
570535104	MARKEL CORP	186.000	1,234.00	1,234.00	185,651.32	185,651.32	229,524.00	229,524.00	0.20	43,872.68	43,872.68
57060D108	MARKETAXESS HOLDINGS INC	196.000	411.27	411.27	86,502.24	86,502.24	80,608.92	80,608.92	0.07	-5,893.32	-5,893.32
571748102	MARSH & MCLENNAN COS INC	799.000	173.82	173.82	73,698.25	73,698.25	138,882.18	138,882.18	0.12	65,183.93	65,183.93
573284106	MARTIN MARIETTA MATERIALS INC	526.000	440.52	440.52	191,110.68	191,110.68	231,713.52	231,713.52	0.20	40,602.84	40,602.84
573874104	MARVELL TECHNOLOGY INC	4,040.000	87.49	87.49	84,617.40	84,617.40	353,459.60	353,459.60	0.31	268,842.20	268,842.20
574599106	MASCO CORP	2,371.000	70.22	70.22	100,407.90	100,407.90	166,491.62	166,491.62	0.15	66,083.72	66,083.72
574795100	MASIMO CORP	686.000	292.78	292.78	152,345.17	152,345.17	200,847.08	200,847.08	0.18	48,501.91	48,501.91
57636Q104	MASTERCARD INC	283.000	359.32	359.32	89,092.28	89,092.28	101,687.56	101,687.56	0.09	12,595.28	12,595.28
57667L107	MATCH GROUP INC	1,422.000	132.25	132.25	106,942.76	106,942.76	188,059.50	188,059.50	0.17	81,116.74	81,116.74
579780206	MCCORMICK & CO INC/MD	2,358.000	96.61	96.61	183,269.90	183,269.90	227,806.38	227,806.38	0.20	44,536.48	44,536.48
58933Y105	MERCK & CO INC	6,749.000	76.64	76.64	499,814.54	499,814.54	517,243.36	517,243.36	0.45	17,428.82	17,428.82
59156R108	METLIFE INC	3,110.000	62.49	62.49	145,359.93	145,359.93	194,343.90	194,343.90	0.17	48,983.97	48,983.97
592688105	METTLER-TOLEDO INTERNATIONAL I	269.000	1,697.21	1,697.21	198,750.74	198,750.74	456,549.49	456,549.49	0.40	257,798.75	257,798.75
594918104	MICROSOFT CORP	1,384.000	336.32	336.32	315,185.75	315,185.75	465,466.88	465,466.88	0.41	150,281.13	150,281.13
595112103	MICRON TECHNOLOGY INC	3,318.000	93.15	93.15	144,522.78	144,522.78	309,071.70	309,071.70	0.27	164,548.92	164,548.92
59522J103	MID-AMERICA APARTMENT COMMUNIT	1,085.000	229.44	229.44	118,021.28	118,021.28	248,942.40	248,942.40	0.22	130,921.12	130,921.12
60855R100	MOLINA HEALTHCARE INC	1,288.000	318.08	318.08	229,390.33	229,390.33	409,687.04	409,687.04	0.36	180,296.71	180,296.71
60871R209	MOLSON COORS BEVERAGE CO	4,441.000	46.35	46.35	243,192.89	243,192.89	205,840.35	205,840.35	0.18	-37,352.54	-37,352.54
609207105	MONDELEZ INTERNATIONAL INC	3,630.000	66.31	66.31	180,287.90	180,287.90	240,705.30	240,705.30	0.21	60,417.40	60,417.40

Asset Detail

KRS INTERNAL EQUITY - KR3F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
61174X109	MONSTER BEVERAGE CORP	2,391.000	96.04	96.04	200,870.70	200,870.70	229,631.64	229,631.64	0.20	28,760.94	28,760.94
617446448	MORGAN STANLEY	2,349.000	98.16	98.16	109,088.76	109,088.76	230,577.84	230,577.84	0.20	121,489.08	121,489.08
620076307	MOTOROLA SOLUTIONS INC	811.000	271.70	271.70	91,261.34	91,261.34	220,348.70	220,348.70	0.19	129,087.36	129,087.36
62944T105	NVR INC	84.000	5,908.87	5,908.87	314,142.41	314,142.41	496,345.08	496,345.08	0.44	182,202.67	182,202.67
631103108	NASDAQ INC	1,023.000	210.01	210.01	84,336.07	84,336.07	214,840.23	214,840.23	0.19	130,504.16	130,504.16
64110D104	NETAPP INC	5,516.000	91.99	91.99	290,049.57	290,049.57	507,416.84	507,416.84	0.45	217,367.27	217,367.27
65339F101	NEXTERA ENERGY INC	5,192.000	93.36	93.36	267,591.77	267,591.77	484,725.12	484,725.12	0.43	217,133.35	217,133.35
654106103	NIKE INC	1,582.000	166.67	166.67	160,036.11	160,036.11	263,671.94	263,671.94	0.23	103,635.83	103,635.83
655844108	NORFOLK SOUTHERN CORP	1,215.000	297.71	297.71	236,275.14	236,275.14	361,717.65	361,717.65	0.32	125,442.51	125,442.51
665859104	NORTHERN TRUST CORP	2,679.000	119.61	119.61	207,143.66	207,143.66	320,435.19	320,435.19	0.28	113,291.53	113,291.53
668771108	NORTONLIFELOCK INC	6,629.000	25.98	25.98	134,973.74	134,973.74	172,221.42	172,221.42	0.15	37,247.68	37,247.68
670346105	NUCOR CORP	4,951.000	114.15	114.15	244,089.69	244,089.69	565,156.65	565,156.65	0.50	321,066.96	321,066.96
67066G104	NVIDIA CORP	744.000	294.11	294.11	87,496.73	87,496.73	218,817.84	218,817.84	0.19	131,321.11	131,321.11
67103H107	O'REILLY AUTOMOTIVE INC	193.000	706.23	706.23	77,228.99	77,228.99	136,302.39	136,302.39	0.12	59,073.40	59,073.40
674599105	OCCIDENTAL PETROLEUM CORP	5,442.000	28.99	28.99	142,825.29	142,825.29	157,763.58	157,763.58	0.14	14,938.29	14,938.29
679580100	OLD DOMINION FREIGHT LINE INC	1,726.000	358.38	358.38	287,315.95	287,315.95	618,563.88	618,563.88	0.54	331,247.93	331,247.93
682680103	ONEOK INC	2,657.000	58.76	58.76	136,850.91	136,850.91	156,125.32	156,125.32	0.14	19,274.41	19,274.41
68389X105	ORACLE CORP	3,937.000	87.21	87.21	225,519.94	225,519.94	343,345.77	343,345.77	0.30	117,825.83	117,825.83
68629Y103	ORION OFFICE REIT INC	483.000	18.67	18.67	10,698.45	10,698.45	9,017.61	9,017.61	0.01	-1,680.84	-1,680.84
68902V107	OTIS WORLDWIDE CORP	2,648.000	87.07	87.07	243,030.00	243,030.00	230,561.36	230,561.36	0.20	-12,468.64	-12,468.64
693475105	PNC FINANCIAL SERVICES GROUP I	2,234.000	200.52	200.52	321,175.42	321,175.42	447,961.68	447,961.68	0.39	126,786.26	126,786.26
693506107	PPG INDUSTRIES INC	1,519.000	172.44	172.44	200,640.07	200,640.07	261,936.36	261,936.36	0.23	61,296.29	61,296.29
69351T106	PPL CORP	3,095.000	30.06	30.06	91,218.40	91,218.40	93,035.70	93,035.70	0.08	1,817.30	1,817.30
693718108	PACCAR INC	2,545.000	88.26	88.26	187,871.36	187,871.36	224,621.70	224,621.70	0.20	36,750.34	36,750.34
695156109	PACKAGING CORP OF AMERICA	2,461.000	136.15	136.15	247,085.86	247,085.86	335,065.15	335,065.15	0.29	87,979.29	87,979.29
704326107	PAYCHEX INC	1,036.000	136.50	136.50	74,254.99	74,254.99	141,414.00	141,414.00	0.12	67,159.01	67,159.01
70432V102	PAYCOM SOFTWARE INC	325.000	415.19	415.19	76,084.74	76,084.74	134,936.75	134,936.75	0.12	58,852.01	58,852.01
70450Y103	PAYPAL HOLDINGS INC	501.000	188.58	188.58	136,583.98	136,583.98	94,478.58	94,478.58	0.08	-42,105.40	-42,105.40
70614W100	PELTON INTERACTIVE INC	644.000	35.76	35.76	76,639.16	76,639.16	23,029.44	23,029.44	0.02	-53,609.72	-53,609.72
713448108	PEPSICO INC	752.000	173.71	173.71	97,557.23	97,557.23	130,629.92	130,629.92	0.11	33,072.69	33,072.69
714046109	PERKINELMER INC	1,812.000	201.06	201.06	277,889.70	277,889.70	364,320.72	364,320.72	0.32	86,431.02	86,431.02
717081103	PFIZER INC	7,131.000	59.05	59.05	260,572.16	260,572.16	421,085.55	421,085.55	0.37	160,513.39	160,513.39
718172109	PHILIP MORRIS INTERNATIONAL IN	1,093.000	95.00	95.00	110,060.84	110,060.84	103,835.00	103,835.00	0.09	-6,225.84	-6,225.84
718546104	PHILLIPS 66	1,358.000	72.46	72.46	109,132.30	109,132.30	98,400.68	98,400.68	0.09	-10,731.62	-10,731.62
72352L106	PINTEREST INC	2,914.000	36.35	36.35	173,386.50	173,386.50	105,923.90	105,923.90	0.09	-67,462.60	-67,462.60
723787107	PIONEER NATURAL RESOURCES CO	4,220.000	181.88	181.88	488,107.47	488,107.47	767,533.60	767,533.60	0.67	279,426.13	279,426.13
74144T108	T ROWE PRICE GROUP INC	1,485.000	196.64	196.64	198,688.76	198,688.76	292,010.40	292,010.40	0.26	93,321.64	93,321.64
74251V102	PRINCIPAL FINANCIAL GROUP INC	2,530.000	72.33	72.33	132,566.80	132,566.80	182,994.90	182,994.90	0.16	50,428.10	50,428.10
742718109	PROCTER & GAMBLE CO/THE	1,249.000	163.58	163.58	153,215.17	153,215.17	204,311.42	204,311.42	0.18	51,096.25	51,096.25
743315103	PROGRESSIVE CORP/THE	1,100.000	102.65	102.65	91,688.95	91,688.95	112,915.00	112,915.00	0.10	21,226.05	21,226.05
74340W103	PROLOGIS INC	874.000	168.36	168.36	69,172.54	69,172.54	147,146.64	147,146.64	0.13	77,974.10	77,974.10
744320102	PRUDENTIAL FINANCIAL INC	1,872.000	108.24	108.24	160,802.09	160,802.09	202,625.28	202,625.28	0.18	41,823.19	41,823.19
744573106	PUBLIC SERVICE ENTERPRISE GROU	3,269.000	66.73	66.73	173,206.78	173,206.78	218,140.37	218,140.37	0.19	44,933.59	44,933.59
74460D109	PUBLIC STORAGE	1,606.000	374.56	374.56	364,618.66	364,618.66	601,543.36	601,543.36	0.53	236,924.70	236,924.70

Asset Detail

KRS INTERNAL EQUITY - KR3F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
74736K101	QORVO INC	2,456.000	156.39	156.39	189,544.44	189,544.44	384,093.84	384,093.84	0.34	194,549.40	194,549.40
747525103	QUALCOMM INC	3,140.000	182.87	182.87	283,121.26	283,121.26	574,211.80	574,211.80	0.50	291,090.54	291,090.54
74834L100	QUEST DIAGNOSTICS INC	706.000	173.01	173.01	71,051.81	71,051.81	122,145.06	122,145.06	0.11	51,093.25	51,093.25
754730109	RAYMOND JAMES FINANCIAL INC	4,947.000	100.40	100.40	233,077.21	233,077.21	496,678.80	496,678.80	0.44	263,601.59	263,601.59
75513E101	RAYTHEON TECHNOLOGIES CORP	0.975	86.06	86.06	58.04	58.04	83.91	83.91	0.00	25.87	25.87
756109104	REALTY INCOME CORP	4,834.000	71.59	71.59	320,746.65	320,746.65	346,066.06	346,066.06	0.30	25,319.41	25,319.41
75886F107	REGENERON PHARMACEUTICALS INC	650.000	631.52	631.52	386,702.69	386,702.69	410,488.00	410,488.00	0.36	23,785.31	23,785.31
7591EP100	REGIONS FINANCIAL CORP	19,365.000	21.80	21.80	278,482.92	278,482.92	422,157.00	422,157.00	0.37	143,674.08	143,674.08
760759100	REPUBLIC SERVICES INC	1,229.000	139.45	139.45	95,579.22	95,579.22	171,384.05	171,384.05	0.15	75,804.83	75,804.83
761152107	RESMED INC	456.000	260.48	260.48	61,547.61	61,547.61	118,778.88	118,778.88	0.10	57,231.27	57,231.27
773903109	ROCKWELL AUTOMATION INC	306.000	348.85	348.85	55,684.98	55,684.98	106,748.10	106,748.10	0.09	51,063.12	51,063.12
77543R102	ROKU INC	1,507.000	228.20	228.20	190,301.05	190,301.05	343,897.40	343,897.40	0.30	153,596.35	153,596.35
78409V104	S&P GLOBAL INC	282.000	471.93	471.93	71,485.02	71,485.02	133,084.26	133,084.26	0.12	61,599.24	61,599.24
79466L302	SALESFORCE.COM INC	470.000	254.13	254.13	104,239.12	104,239.12	119,441.10	119,441.10	0.10	15,201.98	15,201.98
806407102	HENRY SCHEIN INC	2,783.000	77.53	77.53	165,752.87	165,752.87	215,765.99	215,765.99	0.19	50,013.12	50,013.12
808513105	CHARLES SCHWAB CORP/THE	5,718.000	84.10	84.10	215,496.42	215,496.42	480,883.80	480,883.80	0.42	265,387.38	265,387.38
81181C104	SEAGEN INC	1,857.000	154.60	154.60	306,047.53	306,047.53	287,092.20	287,092.20	0.25	-18,955.33	-18,955.33
81762P102	SERVICENOW INC	216.000	649.11	649.11	64,112.12	64,112.12	140,207.76	140,207.76	0.12	76,095.64	76,095.64
824348106	SHERWIN-WILLIAMS CO/THE	781.000	352.16	352.16	160,021.82	160,021.82	275,036.96	275,036.96	0.24	115,015.14	115,015.14
83088M102	SKYWORKS SOLUTIONS INC	1,721.000	155.14	155.14	158,031.22	158,031.22	266,995.94	266,995.94	0.23	108,964.72	108,964.72
832696405	J M SMUCKER CO/THE	2,773.000	135.82	135.82	325,771.24	325,771.24	376,628.86	376,628.86	0.33	50,857.62	50,857.62
833034101	SNAP-ON INC	1,428.000	215.38	215.38	237,482.89	237,482.89	307,562.64	307,562.64	0.27	70,079.75	70,079.75
83304A106	SNAP INC	3,696.000	47.03	47.03	87,364.20	87,364.20	173,822.88	173,822.88	0.15	86,458.68	86,458.68
842587107	SOUTHERN CO/THE	6,337.000	68.58	68.58	321,921.58	321,921.58	434,591.46	434,591.46	0.38	112,669.88	112,669.88
848637104	SPLUNK INC	492.000	115.72	115.72	61,235.86	61,235.86	56,934.24	56,934.24	0.05	-4,301.62	-4,301.62
852234103	BLOCK INC	402.000	161.51	161.51	108,412.56	108,412.56	64,927.02	64,927.02	0.06	-43,485.54	-43,485.54
857477103	STATE STREET CORP	2,096.000	93.00	93.00	136,605.94	136,605.94	194,928.00	194,928.00	0.17	58,322.06	58,322.06
863667101	STRYKER CORP	827.000	267.42	267.42	145,280.01	145,280.01	221,156.34	221,156.34	0.19	75,876.33	75,876.33
866674104	SUN COMMUNITIES INC	584.000	209.97	209.97	77,424.47	77,424.47	122,622.48	122,622.48	0.11	45,198.01	45,198.01
871332102	SYLVAMO CORP	875.910	27.89	27.89	22,571.83	22,571.83	24,429.13	24,429.13	0.02	1,857.30	1,857.30
871607107	SYNOPSIS INC	1,249.000	368.50	368.50	127,056.41	127,056.41	460,256.50	460,256.50	0.40	333,200.09	333,200.09
87165B103	SYNCHRONY FINANCIAL	11,140.000	46.39	46.39	403,241.82	403,241.82	516,784.60	516,784.60	0.45	113,542.78	113,542.78
871829107	SYSCO CORP	3,033.000	78.55	78.55	202,065.46	202,065.46	238,242.15	238,242.15	0.21	36,176.69	36,176.69
872540109	TJX COS INC/THE	1,400.000	75.92	75.92	72,881.43	72,881.43	106,288.00	106,288.00	0.09	33,406.57	33,406.57
872590104	T-MOBILE US INC	3,279.000	115.98	115.98	273,632.63	273,632.63	380,298.42	380,298.42	0.33	106,665.79	106,665.79
874054109	TAKE-TWO INTERACTIVE SOFTWARE	2,789.000	177.72	177.72	392,468.84	392,468.84	495,661.08	495,661.08	0.44	103,192.24	103,192.24
87612E106	TARGET CORP	3,479.000	231.44	231.44	343,622.82	343,622.82	805,179.76	805,179.76	0.71	461,556.94	461,556.94
879360105	TELEDYNE TECHNOLOGIES INC	524.000	436.89	436.89	161,228.43	161,228.43	228,930.36	228,930.36	0.20	67,701.93	67,701.93
879369106	TELEFLEX INC	173.000	328.48	328.48	62,203.14	62,203.14	56,827.04	56,827.04	0.05	-5,376.10	-5,376.10
880770102	TERADYNE INC	2,069.000	163.53	163.53	168,349.36	168,349.36	338,343.57	338,343.57	0.30	169,994.21	169,994.21
882508104	TEXAS INSTRUMENTS INC	1,453.000	188.47	188.47	214,859.03	214,859.03	273,846.91	273,846.91	0.24	58,987.88	58,987.88
883203101	TEXTRON INC	3,877.000	77.20	77.20	204,348.55	204,348.55	299,304.40	299,304.40	0.26	94,955.85	94,955.85
88339J105	TRADE DESK INC/THE	2,184.000	91.64	91.64	86,568.84	86,568.84	200,141.76	200,141.76	0.18	113,572.92	113,572.92
883556102	THERMO FISHER SCIENTIFIC INC	770.000	667.24	667.24	316,771.77	316,771.77	513,774.80	513,774.80	0.45	197,003.03	197,003.03

Asset Detail

KRS INTERNAL EQUITY - KR3F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
88579Y101	3M CO	1,271.000	177.63	177.63	212,226.02	212,226.02	225,767.73	225,767.73	0.20	13,541.71	13,541.71
892356106	TRACTOR SUPPLY CO	2,976.000	238.60	238.60	369,769.96	369,769.96	710,073.60	710,073.60	0.62	340,303.64	340,303.64
89417E109	TRAVELERS COS INC/THE	1,985.000	156.43	156.43	255,014.36	255,014.36	310,513.55	310,513.55	0.27	55,499.19	55,499.19
896239100	TRIMBLE INC	2,824.000	87.19	87.19	242,632.15	242,632.15	246,224.56	246,224.56	0.22	3,592.41	3,592.41
90184L102	TWITTER INC	3,926.000	43.22	43.22	269,291.40	269,291.40	169,681.72	169,681.72	0.15	-99,609.68	-99,609.68
902252105	TYLER TECHNOLOGIES INC	343.000	537.95	537.95	115,601.57	115,601.57	184,516.85	184,516.85	0.16	68,915.28	68,915.28
902494103	TYSON FOODS INC	4,729.000	87.16	87.16	340,813.52	340,813.52	412,179.64	412,179.64	0.36	71,366.12	71,366.12
902973304	US BANCORP	15,264.000	56.17	56.17	656,047.83	656,047.83	857,378.88	857,378.88	0.75	201,331.05	201,331.05
90353T100	UBER TECHNOLOGIES INC	2,522.000	41.93	41.93	107,219.80	107,219.80	105,747.46	105,747.46	0.09	-1,472.34	-1,472.34
90384S303	ULTA BEAUTY INC	757.000	412.34	412.34	222,552.22	222,552.22	312,141.38	312,141.38	0.27	89,589.16	89,589.16
907818108	UNION PACIFIC CORP	481.000	251.93	251.93	85,698.46	85,698.46	121,178.33	121,178.33	0.11	35,479.87	35,479.87
91324P102	UNITEDHEALTH GROUP INC	303.000	502.14	502.14	96,263.90	96,263.90	152,148.42	152,148.42	0.13	55,884.52	55,884.52
913903100	UNIVERSAL HEALTH SERVICES INC	1,060.000	129.66	129.66	134,382.53	134,382.53	137,439.60	137,439.60	0.12	3,057.07	3,057.07
918204108	VF CORP	6,011.000	73.22	73.22	442,374.34	442,374.34	440,125.42	440,125.42	0.39	-2,248.92	-2,248.92
92276F100	VENTAS INC	5,594.000	51.12	51.12	197,215.39	197,215.39	285,965.28	285,965.28	0.25	88,749.89	88,749.89
92343E102	VERISIGN INC	635.000	253.82	253.82	118,942.27	118,942.27	161,175.70	161,175.70	0.14	42,233.43	42,233.43
92343V104	VERIZON COMMUNICATIONS INC	11,442.000	51.96	51.96	644,902.34	644,902.34	594,526.32	594,526.32	0.52	-50,376.02	-50,376.02
92532F100	VERTEX PHARMACEUTICALS INC	1,008.000	219.60	219.60	227,827.06	227,827.06	221,356.80	221,356.80	0.19	-6,470.26	-6,470.26
92556H206	VIACOMCBS INC	6,793.000	30.18	30.18	261,045.48	261,045.48	205,012.74	205,012.74	0.18	-56,032.74	-56,032.74
92556V106	VIATRIS INC	11,214.000	13.53	13.53	172,654.71	172,654.71	151,725.42	151,725.42	0.13	-20,929.29	-20,929.29
92826C839	VISA INC	470.000	216.71	216.71	92,426.67	92,426.67	101,853.70	101,853.70	0.09	9,427.03	9,427.03
928563402	VMWARE INC	1,708.000	115.88	115.88	236,973.76	236,973.76	197,923.04	197,923.04	0.17	-39,050.72	-39,050.72
929160109	VULCAN MATERIALS CO	818.000	207.58	207.58	147,967.04	147,967.04	169,800.44	169,800.44	0.15	21,833.40	21,833.40
92939U106	WEC ENERGY GROUP INC	3,740.000	97.07	97.07	266,239.40	266,239.40	363,041.80	363,041.80	0.32	96,802.40	96,802.40
931142103	WALMART INC	6,245.000	144.69	144.69	683,542.19	683,542.19	903,589.05	903,589.05	0.79	220,046.86	220,046.86
931427108	WALGREENS BOOTS ALLIANCE INC	7,970.000	52.16	52.16	368,613.45	368,613.45	415,715.20	415,715.20	0.37	47,101.75	47,101.75
941848103	WATERS CORP	1,073.000	372.60	372.60	271,838.41	271,838.41	399,799.80	399,799.80	0.35	127,961.39	127,961.39
94419L101	WAYFAIR INC	506.000	189.97	189.97	126,495.24	126,495.24	96,124.82	96,124.82	0.08	-30,370.42	-30,370.42
949746101	WELLS FARGO & CO	17,267.000	47.98	47.98	617,746.10	617,746.10	828,470.66	828,470.66	0.73	210,724.56	210,724.56
955306105	WEST PHARMACEUTICAL SERVICES I	1,282.000	469.01	469.01	314,369.72	314,369.72	601,270.82	601,270.82	0.53	286,901.10	286,901.10
958102105	WESTERN DIGITAL CORP	3,501.000	65.21	65.21	173,055.87	173,055.87	228,300.21	228,300.21	0.20	55,244.34	55,244.34
959802109	WESTERN UNION CO/THE	5,915.000	17.84	17.84	129,493.98	129,493.98	105,523.60	105,523.60	0.09	-23,970.38	-23,970.38
96145D105	WESTROCK CO	6,717.000	44.36	44.36	233,257.03	233,257.03	297,966.12	297,966.12	0.26	64,709.09	64,709.09
962166104	WEYERHAEUSER CO	2,511.000	41.18	41.18	67,351.61	67,351.61	103,402.98	103,402.98	0.09	36,051.37	36,051.37
963320106	WHIRLPOOL CORP	1,295.000	234.66	234.66	214,920.48	214,920.48	303,884.70	303,884.70	0.27	88,964.22	88,964.22
969457100	WILLIAMS COS INC/THE	3,820.000	26.04	26.04	88,034.03	88,034.03	99,472.80	99,472.80	0.09	11,438.77	11,438.77
98389B100	XCEL ENERGY INC	4,335.000	67.70	67.70	223,496.67	223,496.67	293,479.50	293,479.50	0.26	69,982.83	69,982.83
983919101	XILINX INC	4,833.000	212.03	212.03	554,026.50	554,026.50	1,024,740.99	1,024,740.99	0.90	470,714.49	470,714.49
98419M100	XYLEM INC/NY	2,816.000	119.92	119.92	236,931.94	236,931.94	337,694.72	337,694.72	0.30	100,762.78	100,762.78
988498101	YUM! BRANDS INC	867.000	138.86	138.86	76,058.26	76,058.26	120,391.62	120,391.62	0.11	44,333.36	44,333.36
989207105	ZEBRA TECHNOLOGIES CORP	751.000	595.20	595.20	188,047.45	188,047.45	446,995.20	446,995.20	0.39	258,947.75	258,947.75
98954M200	ZILLOW GROUP INC	1,311.000	63.85	63.85	136,251.97	136,251.97	83,707.35	83,707.35	0.07	-52,544.62	-52,544.62
98956P102	ZIMMER BIOMET HOLDINGS INC	598.000	127.04	127.04	76,928.80	76,928.80	75,969.92	75,969.92	0.07	-958.88	-958.88
98978V103	ZOETIS INC	623.000	244.03	244.03	65,500.22	65,500.22	152,030.69	152,030.69	0.13	86,530.47	86,530.47

Asset Detail

KRS INTERNAL EQUITY - KR3F10110002

As Of Date : 12/31/2021

Acct Base Currency Code : USD
Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
98980L101	ZOOM VIDEO COMMUNICATIONS INC	913.000	183.91	183.91	305,584.90	305,584.90	167,909.83	167,909.83	0.15	-137,675.07	-137,675.07
G02602103	AMDOCS LTD	2,668.000	74.84	74.84	156,945.65	156,945.65	199,673.12	199,673.12	0.18	42,727.47	42,727.47
G0450A105	ARCH CAPITAL GROUP LTD	3,090.000	44.45	44.45	81,011.37	81,011.37	137,350.50	137,350.50	0.12	56,339.13	56,339.13
G1151C101	ACCENTURE PLC	403.000	414.55	414.55	85,502.45	85,502.45	167,063.65	167,063.65	0.15	81,561.20	81,561.20
G29183103	EATON CORP PLC	1,499.000	172.82	172.82	123,322.01	123,322.01	259,057.18	259,057.18	0.23	135,735.17	135,735.17
G3223R108	EVEREST RE GROUP LTD	885.000	273.92	273.92	188,949.67	188,949.67	242,419.20	242,419.20	0.21	53,469.53	53,469.53
G46188101	HORIZON THERAPEUTICS PLC	2,956.000	107.76	107.76	294,125.84	294,125.84	318,538.56	318,538.56	0.28	24,412.72	24,412.72
G47567105	IHS MARKIT LTD	2,005.000	132.92	132.92	107,332.22	107,332.22	266,504.60	266,504.60	0.23	159,172.38	159,172.38
G51502105	JOHNSON CONTROLS INTERNATIONAL	3,543.000	81.31	81.31	172,973.43	172,973.43	288,081.33	288,081.33	0.25	115,107.90	115,107.90
G5494J103	LINDE PLC	1,077.000	346.43	346.43	263,779.18	263,779.18	373,105.11	373,105.11	0.33	109,325.93	109,325.93
G5960L103	MEDTRONIC PLC	1,700.000	103.45	103.45	162,141.30	162,141.30	175,865.00	175,865.00	0.15	13,723.70	13,723.70
G6095L109	APTIV PLC	632.000	164.95	164.95	53,968.15	53,968.15	104,248.40	104,248.40	0.09	50,280.25	50,280.25
G7997R103	SEAGATE TECHNOLOGY HOLDINGS PL	4,888.000	112.98	112.98	286,749.59	286,749.59	552,246.24	552,246.24	0.49	265,496.65	265,496.65
G8473T100	STERIS PLC	1,318.000	243.41	243.41	214,063.53	214,063.53	320,814.38	320,814.38	0.28	106,750.85	106,750.85
G8994E103	TRANE TECHNOLOGIES PLC	1,620.000	202.03	202.03	127,840.18	127,840.18	327,288.60	327,288.60	0.29	199,448.42	199,448.42
H1467J104	CHUBB LTD	3,305.000	193.31	193.31	482,202.04	482,202.04	638,889.55	638,889.55	0.56	156,687.51	156,687.51
H2906T109	GARMIN LTD	2,544.000	136.17	136.17	243,260.52	243,260.52	346,416.48	346,416.48	0.30	103,155.96	103,155.96
H84989104	TE CONNECTIVITY LTD	1,561.000	161.34	161.34	133,185.10	133,185.10	251,851.74	251,851.74	0.22	118,666.64	118,666.64
L8681T102	SPOTIFY TECHNOLOGY SA	1,445.000	234.03	234.03	333,983.19	333,983.19	338,173.35	338,173.35	0.30	4,190.16	4,190.16
M22465104	CHECK POINT SOFTWARE TECHNOLOG	2,337.000	116.56	116.56	230,674.62	230,674.62	272,400.72	272,400.72	0.24	41,726.10	41,726.10
N53745100	LYONDELLBASELL INDUSTRIES NV	3,025.000	92.23	92.23	246,392.78	246,392.78	278,995.75	278,995.75	0.25	32,602.97	32,602.97
V7780T103	ROYAL CARIBBEAN CRUISES LTD	2,074.000	76.90	76.90	173,528.02	173,528.02	159,490.60	159,490.60	0.14	-14,037.42	-14,037.42
TOTAL U.S. DOLLAR					80,149,938.63	80,149,938.63	113,342,750.6₁	113,342,750.6₁	99.55	33,192,811.98	33,192,811.98
TOTAL EQUITY						80,149,938.63		113,342,750.6₁	99.55		33,192,811.98
Grand Total						80,665,836.15		113,858,656.5₃	100.00		33,192,820.38

Asset Detail

S&P 500 INDEX - KR2F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS											
CANADIAN DOLLAR											
	DIVIDENDS RECEIVABLE	0.000	1.00	1.00	0.03	0.02	0.03	0.02	0.00	0.00	0.00
TOTAL CANADIAN DOLLAR					0.03	0.02	0.03	0.02	0.00	0.00	0.00
U.S. DOLLAR											
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	3,339,590.800	1.00	1.00	3,339,590.80	3,339,590.80	3,339,590.80	3,339,590.80	0.14	0.00	0.00
	CASH	0.000	1.00	1.00	14,655.82	14,655.82	14,655.82	14,655.82	0.00	0.00	0.00
	DIVIDENDS RECEIVABLE	0.000	1.00	1.00	1,469,694.91	1,469,694.91	1,469,694.91	1,469,694.91	0.06	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	19.77	19.77	19.77	19.77	0.00	0.00	0.00
	RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1.00	1.00	7,274.69	7,274.69	7,274.69	7,274.69	0.00	0.00	0.00
	PAYABLE FOR SEC LENDING AGENT FEES	0.000	1.00	1.00	-1,169.79	-1,169.79	-1,169.79	-1,169.79	0.00	0.00	0.00
	PAYABLE FOR SEC LENDING BROKER REBATES	0.000	1.00	1.00	527.62	527.62	527.62	527.62	0.00	0.00	0.00
TOTAL U.S. DOLLAR					4,830,593.82	4,830,593.82	4,830,593.82	4,830,593.82	0.20	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS						4,830,593.84	4,830,593.84	4,830,593.84	0.20	0.00	0.00
EQUITY											
U.S. DOLLAR											
001055102	AFLAC INC	36,900.000	58.39	58.39	1,346,866.65	1,346,866.65	2,154,591.00	2,154,591.00	0.09	807,724.35	807,724.35
00130H105	AES CORP/THE	40,181.000	24.30	24.30	685,837.95	685,837.95	976,398.30	976,398.30	0.04	290,560.35	290,560.35
00206R102	AT&T INC	412,305.000	24.60	24.60	11,517,340.76	11,517,340.76	10,142,703.00	10,142,703.00	0.41	-1,374,637.76	-1,374,637.76
002824100	ABBOTT LABORATORIES	106,087.000	140.74	140.74	6,320,197.70	6,320,197.70	14,930,684.38	14,930,684.38	0.61	8,610,486.68	8,610,486.68
00287Y109	ABBVIE INC	104,877.000	135.40	135.40	6,955,726.89	6,955,726.89	14,200,345.80	14,200,345.80	0.58	7,244,618.91	7,244,618.91
003654100	ABIOMED INC	2,806.000	359.17	359.17	918,748.13	918,748.13	1,007,831.02	1,007,831.02	0.04	89,082.89	89,082.89
00507V109	ACTIVISION BLIZZARD INC	46,304.000	66.53	66.53	2,411,538.12	2,411,538.12	3,080,605.12	3,080,605.12	0.12	669,067.00	669,067.00
00724F101	ADOBE INC	31,739.000	567.06	567.06	8,107,746.95	8,107,746.95	17,997,917.34	17,997,917.34	0.73	9,890,170.39	9,890,170.39
00751Y106	ADVANCE AUTO PARTS INC	3,808.000	239.88	239.88	608,365.75	608,365.75	913,463.04	913,463.04	0.04	305,097.29	305,097.29
007903107	ADVANCED MICRO DEVICES INC	72,540.000	143.90	143.90	3,244,877.02	3,244,877.02	10,438,506.00	10,438,506.00	0.42	7,193,628.98	7,193,628.98
00846U101	AGILENT TECHNOLOGIES INC	18,725.000	159.65	159.65	1,123,587.33	1,123,587.33	2,989,446.25	2,989,446.25	0.12	1,865,858.92	1,865,858.92
009158106	AIR PRODUCTS AND CHEMICALS INC	13,373.000	304.26	304.26	2,191,010.47	2,191,010.47	4,068,868.98	4,068,868.98	0.17	1,877,858.51	1,877,858.51
00971T101	AKAMAI TECHNOLOGIES INC	9,758.000	117.04	117.04	642,558.31	642,558.31	1,142,076.32	1,142,076.32	0.05	499,518.01	499,518.01
011659109	ALASKA AIR GROUP INC	7,840.000	52.10	52.10	425,064.02	425,064.02	408,464.00	408,464.00	0.02	-16,600.02	-16,600.02
012653101	ALBEMARLE CORP	7,586.000	233.77	233.77	797,192.06	797,192.06	1,773,379.22	1,773,379.22	0.07	976,187.16	976,187.16
015271109	ALEXANDRIA REAL ESTATE EQUITIE	8,478.000	222.96	222.96	1,241,632.68	1,241,632.68	1,890,254.88	1,890,254.88	0.08	648,622.20	648,622.20
016255101	ALIGN TECHNOLOGY INC	4,585.000	657.18	657.18	1,613,747.15	1,613,747.15	3,013,170.30	3,013,170.30	0.12	1,399,423.15	1,399,423.15
018802108	ALLIANT ENERGY CORP	15,013.000	61.47	61.47	680,756.12	680,756.12	922,849.11	922,849.11	0.04	242,092.99	242,092.99
020002101	ALLSTATE CORP/THE	16,830.000	117.65	117.65	1,002,712.74	1,002,712.74	1,980,049.50	1,980,049.50	0.08	977,336.76	977,336.76
02079K107	ALPHABET INC	17,188.000	2,893.59	2,893.59	17,307,839.62	17,307,839.62	49,735,024.92	49,735,024.92	2.02	32,427,185.30	32,427,185.30
02079K305	ALPHABET INC	18,406.000	2,897.04	2,897.04	18,525,234.19	18,525,234.19	53,322,918.24	53,322,918.24	2.16	34,797,684.05	34,797,684.05
02209S103	ALTRIA GROUP INC	108,174.000	47.39	47.39	4,169,313.59	4,169,313.59	5,126,365.86	5,126,365.86	0.21	957,052.27	957,052.27
023135106	AMAZON.COM INC	26,821.000	3,334.34	3,334.34	41,594,737.50	41,594,737.50	89,430,333.14	89,430,333.14	3.63	47,835,595.64	47,835,595.64
023608102	AMEREN CORP	15,559.000	89.01	89.01	928,877.35	928,877.35	1,384,906.59	1,384,906.59	0.06	456,029.24	456,029.24
02376R102	AMERICAN AIRLINES GROUP INC	40,707.000	17.96	17.96	1,098,763.32	1,098,763.32	731,097.72	731,097.72	0.03	-367,665.60	-367,665.60
025537101	AMERICAN ELECTRIC POWER CO INC	29,923.000	88.97	88.97	1,947,405.54	1,947,405.54	2,662,249.31	2,662,249.31	0.11	714,843.77	714,843.77
025816109	AMERICAN EXPRESS CO	38,496.000	163.60	163.60	3,074,396.04	3,074,396.04	6,297,945.60	6,297,945.60	0.26	3,223,549.56	3,223,549.56

Asset Detail

S&P 500 INDEX - KR2F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
026874784	AMERICAN INTERNATIONAL GROUP I	50,422.000	56.86	56.86	4,203,281.98	4,203,281.98	2,866,994.92	2,866,994.92	0.12	-1,336,287.06	-1,336,287.06
03027X100	AMERICAN TOWER CORP	27,363.000	292.50	292.50	4,325,618.36	4,325,618.36	8,003,677.50	8,003,677.50	0.32	3,678,059.14	3,678,059.14
030420103	AMERICAN WATER WORKS CO INC	10,928.000	188.86	188.86	1,105,642.03	1,105,642.03	2,063,862.08	2,063,862.08	0.08	958,220.05	958,220.05
03073E105	AMERISOURCEBERGEN CORP	9,138.000	132.89	132.89	707,790.27	707,790.27	1,214,348.82	1,214,348.82	0.05	506,558.55	506,558.55
03076C106	AMERIPRISE FINANCIAL INC	6,689.000	301.66	301.66	691,243.93	691,243.93	2,017,803.74	2,017,803.74	0.08	1,326,559.81	1,326,559.81
031100100	AMETEK INC	13,939.000	147.04	147.04	1,006,552.31	1,006,552.31	2,049,590.56	2,049,590.56	0.08	1,043,038.25	1,043,038.25
031162100	AMGEN INC	33,220.000	224.97	224.97	4,657,091.44	4,657,091.44	7,473,503.40	7,473,503.40	0.30	2,816,411.96	2,816,411.96
032095101	AMPHENOL CORP	36,254.000	87.46	87.46	1,243,068.33	1,243,068.33	3,170,774.84	3,170,774.84	0.13	1,927,706.51	1,927,706.51
032654105	ANALOG DEVICES INC	33,709.010	175.77	175.77	3,105,590.33	3,105,590.33	5,925,032.69	5,925,032.69	0.24	2,819,442.36	2,819,442.36
03662Q105	ANSYS INC	5,305.000	401.12	401.12	1,050,062.91	1,050,062.91	2,127,941.60	2,127,941.60	0.09	1,077,878.69	1,077,878.69
036752103	ANTHEM INC	14,443.000	463.54	463.54	2,654,987.19	2,654,987.19	6,694,908.22	6,694,908.22	0.27	4,039,921.03	4,039,921.03
03743Q108	APA CORP	22,455.000	26.89	26.89	616,792.64	616,792.64	603,814.95	603,814.95	0.02	-12,977.69	-12,977.69
037833100	APPLE INC	968,736.000	177.57	177.57	49,813,886.39	49,813,886.39	172,018,451.52	172,018,451.52	6.98	122,204,565.13	122,204,565.13
038222105	APPLIED MATERIALS INC	55,844.000	157.36	157.36	2,604,529.37	2,604,529.37	8,787,611.84	8,787,611.84	0.36	6,183,082.47	6,183,082.47
039483102	ARCHER-DANIELS-MIDLAND CO	33,673.000	67.59	67.59	1,285,184.88	1,285,184.88	2,275,958.07	2,275,958.07	0.09	990,773.19	990,773.19
040413106	ARISTA NETWORKS INC	13,880.000	143.75	143.75	944,898.18	944,898.18	1,995,250.00	1,995,250.00	0.08	1,050,351.82	1,050,351.82
04621X108	ASSURANT INC	3,493.000	155.86	155.86	317,172.81	317,172.81	544,418.98	544,418.98	0.02	227,246.17	227,246.17
049560105	ATMOS ENERGY CORP	7,873.000	104.77	104.77	795,022.42	795,022.42	824,854.21	824,854.21	0.03	29,831.79	29,831.79
052769106	AUTODESK INC	13,182.000	281.19	281.19	1,696,955.23	1,696,955.23	3,706,646.58	3,706,646.58	0.15	2,009,691.35	2,009,691.35
053015103	AUTOMATIC DATA PROCESSING INC	25,642.000	246.58	246.58	2,581,814.34	2,581,814.34	6,322,804.36	6,322,804.36	0.26	3,740,990.02	3,740,990.02
053332102	AUTOZONE INC	1,280.000	2,096.39	2,096.39	1,022,112.46	1,022,112.46	2,683,379.20	2,683,379.20	0.11	1,661,266.74	1,661,266.74
053484101	AVALONBAY COMMUNITIES INC	8,524.000	252.59	252.59	1,404,937.60	1,404,937.60	2,153,077.16	2,153,077.16	0.09	748,139.56	748,139.56
053611109	AVERY DENNISON CORP	5,024.000	216.57	216.57	421,843.67	421,843.67	1,088,047.68	1,088,047.68	0.04	666,204.01	666,204.01
05722G100	BAKER HUGHES CO	53,261.000	24.06	24.06	1,349,082.52	1,349,082.52	1,281,459.66	1,281,459.66	0.05	-67,622.86	-67,622.86
058498106	BALL CORP	19,888.000	96.27	96.27	1,022,982.68	1,022,982.68	1,914,617.76	1,914,617.76	0.08	891,635.08	891,635.08
060505104	BANK OF AMERICA CORP	433,766.000	44.49	44.49	9,838,051.14	9,838,051.14	19,298,249.34	19,298,249.34	0.78	9,460,198.20	9,460,198.20
064058100	BANK OF NEW YORK MELLON CORP/T	45,351.000	58.08	58.08	1,643,451.04	1,643,451.04	2,633,986.08	2,633,986.08	0.11	990,535.04	990,535.04
070830104	BATH & BODY WORKS INC	17,162.000	69.79	69.79	650,786.93	650,786.93	1,197,735.98	1,197,735.98	0.05	546,949.05	546,949.05
071813109	BAXTER INTERNATIONAL INC	30,237.000	85.84	85.84	1,683,790.99	1,683,790.99	2,595,544.08	2,595,544.08	0.11	911,753.09	911,753.09
075887109	BECTON DICKINSON AND CO	17,002.000	251.48	251.48	3,165,554.07	3,165,554.07	4,275,662.96	4,275,662.96	0.17	1,110,108.89	1,110,108.89
084423102	W R BERKLEY CORP	8,504.000	82.39	82.39	573,308.37	573,308.37	700,644.56	700,644.56	0.03	127,336.19	127,336.19
084670702	BERKSHIRE HATHAWAY INC	110,550.000	299.00	299.00	17,902,502.04	17,902,502.04	33,054,450.00	33,054,450.00	1.34	15,151,947.96	15,151,947.96
086516101	BEST BUY CO INC	13,751.000	101.60	101.60	806,244.65	806,244.65	1,397,101.60	1,397,101.60	0.06	590,856.95	590,856.95
090572207	BIO-RAD LABORATORIES INC	1,308.000	755.57	755.57	631,610.98	631,610.98	988,285.56	988,285.56	0.04	356,674.58	356,674.58
09062X103	BIOGEN INC	8,839.000	239.92	239.92	1,672,685.34	1,672,685.34	2,120,652.88	2,120,652.88	0.09	447,967.54	447,967.54
09073M104	BIO-TECHNE CORP	2,420.000	517.34	517.34	1,281,673.83	1,281,673.83	1,251,962.80	1,251,962.80	0.05	-29,711.03	-29,711.03
09247X101	BLACKROCK INC	8,588.000	915.56	915.56	3,866,725.70	3,866,725.70	7,862,829.28	7,862,829.28	0.32	3,996,103.58	3,996,103.58
097023105	BOEING CO/THE	34,766.000	201.32	201.32	5,965,861.10	5,965,861.10	6,999,091.12	6,999,091.12	0.28	1,033,230.02	1,033,230.02
09857L108	BOOKING HOLDINGS INC	2,475.000	2,399.23	2,399.23	2,842,491.01	2,842,491.01	5,938,094.25	5,938,094.25	0.24	3,095,603.24	3,095,603.24
099724106	BORGWARNER INC	14,852.000	45.07	45.07	520,786.50	520,786.50	669,379.64	669,379.64	0.03	148,593.14	148,593.14
101121101	BOSTON PROPERTIES INC	8,750.000	115.18	115.18	994,908.58	994,908.58	1,007,825.00	1,007,825.00	0.04	12,916.42	12,916.42
101137107	BOSTON SCIENTIFIC CORP	88,426.000	42.48	42.48	2,384,685.83	2,384,685.83	3,756,336.48	3,756,336.48	0.15	1,371,650.65	1,371,650.65
110122108	BRISTOL-MYERS SQUIBB CO	130,489.000	62.35	62.35	6,558,095.59	6,558,095.59	8,135,989.15	8,135,989.15	0.33	1,577,893.56	1,577,893.56
11133T103	BROADRIDGE FINANCIAL SOLUTIONS	7,057.000	182.82	182.82	832,145.92	832,145.92	1,290,160.74	1,290,160.74	0.05	458,014.82	458,014.82

Asset Detail

S&P 500 INDEX - KR2F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
11135F101	BROADCOM INC	25,045.000	665.41	665.41	5,744,453.67	5,744,453.67	16,665,193.45	16,665,193.45	0.68	10,920,739.78	10,920,739.78
115236101	BROWN & BROWN INC	14,337.000	70.28	70.28	823,865.12	823,865.12	1,007,604.36	1,007,604.36	0.04	183,739.24	183,739.24
115637209	BROWN-FORMAN CORP	11,093.000	72.86	72.86	526,128.27	526,128.27	808,235.98	808,235.98	0.03	282,107.71	282,107.71
12503M108	CBOE GLOBAL MARKETS INC	6,370.000	130.40	130.40	625,221.78	625,221.78	830,648.00	830,648.00	0.03	205,426.22	205,426.22
12504L109	CBRE GROUP INC	19,958.000	108.51	108.51	865,304.10	865,304.10	2,165,642.58	2,165,642.58	0.09	1,300,338.48	1,300,338.48
12514G108	CDW CORP/DE	8,418.000	204.78	204.78	1,015,248.19	1,015,248.19	1,723,838.04	1,723,838.04	0.07	708,589.85	708,589.85
125269100	CF INDUSTRIES HOLDINGS INC	12,748.000	70.78	70.78	478,245.79	478,245.79	902,303.44	902,303.44	0.04	424,057.65	424,057.65
12541W209	CH ROBINSON WORLDWIDE INC	7,925.000	107.63	107.63	543,084.60	543,084.60	852,967.75	852,967.75	0.03	309,883.15	309,883.15
125523100	CIGNA CORP	20,164.000	229.63	229.63	2,878,197.45	2,878,197.45	4,630,259.32	4,630,259.32	0.19	1,752,061.87	1,752,061.87
12572Q105	CME GROUP INC	21,924.000	228.46	228.46	2,948,378.36	2,948,378.36	5,008,757.04	5,008,757.04	0.20	2,060,378.68	2,060,378.68
125896100	CMS ENERGY CORP	17,264.000	65.05	65.05	786,023.41	786,023.41	1,123,023.20	1,123,023.20	0.05	336,999.79	336,999.79
126408103	CSX CORP	133,798.000	37.60	37.60	2,030,200.77	2,030,200.77	5,030,804.80	5,030,804.80	0.20	3,000,604.03	3,000,604.03
126650100	CVS HEALTH CORP	79,118.000	103.16	103.16	4,900,464.31	4,900,464.31	8,161,812.88	8,161,812.88	0.33	3,261,348.57	3,261,348.57
127097103	COTERRA ENERGY INC	49,992.000	19.00	19.00	1,007,783.55	1,007,783.55	949,848.00	949,848.00	0.04	-57,935.55	-57,935.55
127387108	CADENCE DESIGN SYSTEMS INC	16,684.000	186.35	186.35	1,119,927.41	1,119,927.41	3,109,063.40	3,109,063.40	0.13	1,989,135.99	1,989,135.99
12769G100	CAESARS ENTERTAINMENT INC	13,172.000	93.53	93.53	1,180,427.17	1,180,427.17	1,231,977.16	1,231,977.16	0.05	51,549.99	51,549.99
134429109	CAMPBELL SOUP CO	12,119.000	43.46	43.46	536,945.56	536,945.56	526,691.74	526,691.74	0.02	-10,253.82	-10,253.82
13645T100	CANADIAN PACIFIC RAILWAY LTD	0.172	71.94	71.94	7.90	7.90	12.37	12.37	0.00	4.47	4.47
14040H105	CAPITAL ONE FINANCIAL CORP	26,122.000	145.09	145.09	1,887,800.18	1,887,800.18	3,790,040.98	3,790,040.98	0.15	1,902,240.80	1,902,240.80
14149Y108	CARDINAL HEALTH INC	17,128.000	51.49	51.49	824,046.43	824,046.43	881,920.72	881,920.72	0.04	57,874.29	57,874.29
143130102	CARMAX INC	10,240.000	130.23	130.23	642,313.02	642,313.02	1,333,555.20	1,333,555.20	0.05	691,242.18	691,242.18
143658300	CARNIVAL CORP	51,038.000	20.12	20.12	1,477,013.18	1,477,013.18	1,026,884.56	1,026,884.56	0.04	-450,128.62	-450,128.62
14448C104	CARRIER GLOBAL CORP	52,906.000	54.24	54.24	1,058,844.09	1,058,844.09	2,869,621.44	2,869,621.44	0.12	1,810,777.35	1,810,777.35
148806102	CATALENT INC	10,134.000	128.03	128.03	913,684.32	913,684.32	1,297,456.02	1,297,456.02	0.05	383,771.70	383,771.70
149123101	CATERPILLAR INC	32,492.000	206.74	206.74	3,177,902.04	3,177,902.04	6,717,396.08	6,717,396.08	0.27	3,539,494.04	3,539,494.04
150870103	CELANESE CORP	6,543.000	168.06	168.06	672,215.45	672,215.45	1,099,616.58	1,099,616.58	0.04	427,401.13	427,401.13
15135B101	CENTENE CORP	35,340.000	82.40	82.40	2,222,539.37	2,222,539.37	2,912,016.00	2,912,016.00	0.12	689,476.63	689,476.63
15189T107	CENTERPOINT ENERGY INC	38,402.000	27.91	27.91	814,684.01	814,684.01	1,071,799.82	1,071,799.82	0.04	257,115.81	257,115.81
15677J108	CERIDIAN HCM HOLDING INC	8,556.000	104.46	104.46	931,270.02	931,270.02	893,759.76	893,759.76	0.04	-37,510.26	-37,510.26
156782104	CERNER CORP	17,563.000	92.87	92.87	921,609.30	921,609.30	1,631,075.81	1,631,075.81	0.07	709,466.51	709,466.51
159864107	CHARLES RIVER LABORATORIES INT	3,036.000	376.78	376.78	1,079,200.39	1,079,200.39	1,143,904.08	1,143,904.08	0.05	64,703.69	64,703.69
16119P108	CHARTER COMMUNICATIONS INC	7,481.000	651.97	651.97	2,856,234.99	2,856,234.99	4,877,387.57	4,877,387.57	0.20	2,021,152.58	2,021,152.58
166764100	CHEVRON CORP	117,964.000	117.35	117.35	9,339,259.83	9,339,259.83	13,843,075.40	13,843,075.40	0.56	4,503,815.57	4,503,815.57
169656105	CHIPOTLE MEXICAN GRILL INC	1,726.000	1,748.25	1,748.25	1,233,414.69	1,233,414.69	3,017,479.50	3,017,479.50	0.12	1,784,064.81	1,784,064.81
171340102	CHURCH & DWIGHT CO INC	14,459.000	102.50	102.50	865,071.29	865,071.29	1,482,047.50	1,482,047.50	0.06	616,976.21	616,976.21
172062101	CINCINNATI FINANCIAL CORP	9,095.000	113.93	113.93	598,962.22	598,962.22	1,036,193.35	1,036,193.35	0.04	437,231.13	437,231.13
17275R102	CISCO SYSTEMS INC/DELAWARE	248,120.000	63.37	63.37	7,163,213.32	7,163,213.32	15,723,364.40	15,723,364.40	0.64	8,560,151.08	8,560,151.08
172908105	CINTAS CORP	5,324.000	443.17	443.17	1,020,491.59	1,020,491.59	2,359,437.08	2,359,437.08	0.10	1,338,945.49	1,338,945.49
172967424	CITIGROUP INC	121,008.000	60.39	60.39	7,347,157.68	7,347,157.68	7,307,673.12	7,307,673.12	0.30	-39,484.56	-39,484.56
174610105	CITIZENS FINANCIAL GROUP INC	26,153.000	47.25	47.25	691,945.13	691,945.13	1,235,729.25	1,235,729.25	0.05	543,784.12	543,784.12
177376100	CITRIX SYSTEMS INC	7,517.000	94.59	94.59	586,623.27	586,623.27	711,033.03	711,033.03	0.03	124,409.76	124,409.76
189054109	CLOROX CO/THE	7,313.000	174.36	174.36	935,185.06	935,185.06	1,275,094.68	1,275,094.68	0.05	339,909.62	339,909.62
191216100	COCA-COLA CO/THE	235,293.000	59.21	59.21	8,781,833.71	8,781,833.71	13,931,698.53	13,931,698.53	0.57	5,149,864.82	5,149,864.82
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	31,192.000	88.72	88.72	1,537,028.07	1,537,028.07	2,767,354.24	2,767,354.24	0.11	1,230,326.17	1,230,326.17

Asset Detail

Acct Base Currency Code : USD

S&P 500 INDEX - KR2F19020002

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
194162103	COLGATE-PALMOLIVE CO	50,642.000	85.34	85.34	2,560,627.43	2,560,627.43	4,321,788.28	4,321,788.28	0.18	1,761,160.85	1,761,160.85
20030N101	COMCAST CORP	279,566.000	50.33	50.33	8,722,453.53	8,722,453.53	14,070,556.78	14,070,556.78	0.57	5,348,103.25	5,348,103.25
200340107	COMERICA INC	7,742.000	87.00	87.00	335,245.78	335,245.78	673,554.00	673,554.00	0.03	338,308.22	338,308.22
205887102	CONAGRA BRANDS INC	27,833.000	34.15	34.15	756,254.24	756,254.24	950,496.95	950,496.95	0.04	194,242.71	194,242.71
20825C104	CONOCOPHILLIPS	79,852.000	72.18	72.18	3,797,426.17	3,797,426.17	5,763,717.36	5,763,717.36	0.23	1,966,291.19	1,966,291.19
209115104	CONSOLIDATED EDISON INC	21,336.000	85.32	85.32	1,412,332.82	1,412,332.82	1,820,387.52	1,820,387.52	0.07	408,054.70	408,054.70
21036P108	CONSTELLATION BRANDS INC	9,888.000	250.97	250.97	1,290,848.29	1,290,848.29	2,481,591.36	2,481,591.36	0.10	1,190,743.07	1,190,743.07
216648402	COOPER COS INC/THE	3,009.000	418.94	418.94	760,467.48	760,467.48	1,260,590.46	1,260,590.46	0.05	500,122.98	500,122.98
217204106	COPART INC	13,182.000	151.62	151.62	1,049,288.54	1,049,288.54	1,998,654.84	1,998,654.84	0.08	949,366.30	949,366.30
219350105	CORNING INC	46,765.000	37.23	37.23	1,063,850.44	1,063,850.44	1,741,060.95	1,741,060.95	0.07	677,210.51	677,210.51
22052L104	CORTEVA INC	44,128.000	47.28	47.28	1,075,798.80	1,075,798.80	2,086,371.84	2,086,371.84	0.08	1,010,573.04	1,010,573.04
22160K105	COSTCO WHOLESALE CORP	26,777.000	567.70	567.70	5,457,394.68	5,457,394.68	15,201,302.90	15,201,302.90	0.62	9,743,908.22	9,743,908.22
22304C100	COVETRUS INC	0.400	19.97	19.97	16.08	16.08	7.99	7.99	0.00	-8.09	-8.09
22822V101	CROWN CASTLE INTERNATIONAL COR	25,807.000	208.74	208.74	2,978,050.10	2,978,050.10	5,386,953.18	5,386,953.18	0.22	2,408,903.08	2,408,903.08
231021106	CUMMINS INC	8,716.000	218.14	218.14	1,021,402.54	1,021,402.54	1,901,308.24	1,901,308.24	0.08	879,905.70	879,905.70
23331A109	DR HORTON INC	20,070.000	108.45	108.45	914,511.08	914,511.08	2,176,591.50	2,176,591.50	0.09	1,262,080.42	1,262,080.42
233331107	DTE ENERGY CO	11,614.000	119.54	119.54	885,179.39	885,179.39	1,388,337.56	1,388,337.56	0.06	503,158.17	503,158.17
23355L106	DXC TECHNOLOGY CO	15,181.000	32.19	32.19	521,260.85	521,260.85	488,676.39	488,676.39	0.02	-32,584.46	-32,584.46
235851102	DANAHER CORP	37,736.000	329.01	329.01	4,588,383.44	4,588,383.44	12,415,521.36	12,415,521.36	0.50	7,827,137.92	7,827,137.92
237194105	DARDEN RESTAURANTS INC	8,079.000	150.64	150.64	630,106.27	630,106.27	1,217,020.56	1,217,020.56	0.05	586,914.29	586,914.29
23918K108	DAVITA INC	3,993.000	113.76	113.76	260,422.01	260,422.01	454,243.68	454,243.68	0.02	193,821.67	193,821.67
244199105	DEERE & CO	17,342.000	342.89	342.89	2,147,751.50	2,147,751.50	5,946,398.38	5,946,398.38	0.24	3,798,646.88	3,798,646.88
247361702	DELTA AIR LINES INC	40,109.000	39.08	39.08	1,431,043.67	1,431,043.67	1,567,459.72	1,567,459.72	0.06	136,416.05	136,416.05
24906P109	DENTSPLY SIRONA INC	13,173.000	55.79	55.79	648,534.98	648,534.98	734,921.67	734,921.67	0.03	86,386.69	86,386.69
25179M103	DEVON ENERGY CORP	38,649.000	44.05	44.05	922,411.25	922,411.25	1,702,488.45	1,702,488.45	0.07	780,077.20	780,077.20
252131107	DEXCOM INC	6,020.000	536.95	536.95	2,327,847.01	2,327,847.01	3,232,439.00	3,232,439.00	0.13	904,591.99	904,591.99
25278X109	DIAMONDBACK ENERGY INC	10,337.000	107.85	107.85	783,926.93	783,926.93	1,114,845.45	1,114,845.45	0.05	330,918.52	330,918.52
253868103	DIGITAL REALTY TRUST INC	16,948.000	176.87	176.87	2,088,748.56	2,088,748.56	2,997,592.76	2,997,592.76	0.12	908,844.20	908,844.20
254687106	WALT DISNEY CO/THE	111,863.000	154.89	154.89	10,281,515.75	10,281,515.75	17,326,460.07	17,326,460.07	0.70	7,044,944.32	7,044,944.32
254709108	DISCOVER FINANCIAL SERVICES	17,970.000	115.56	115.56	879,394.11	879,394.11	2,076,613.20	2,076,613.20	0.08	1,197,219.09	1,197,219.09
25470F104	DISCOVERY INC	9,992.000	23.54	23.54	249,940.55	249,940.55	235,211.68	235,211.68	0.01	-14,728.87	-14,728.87
25470F309	DISCOVERY INC	17,903.000	22.90	22.90	436,376.79	436,376.79	409,978.70	409,978.70	0.02	-26,398.09	-26,398.09
25470M102	DISH NETWORK CORP	15,298.000	32.44	32.44	653,066.73	653,066.73	496,267.12	496,267.12	0.02	-156,799.61	-156,799.61
256677105	DOLLAR GENERAL CORP	14,316.000	235.83	235.83	1,645,741.37	1,645,741.37	3,376,142.28	3,376,142.28	0.14	1,730,400.91	1,730,400.91
256746108	DOLLAR TREE INC	13,928.000	140.52	140.52	1,041,699.24	1,041,699.24	1,957,162.56	1,957,162.56	0.08	915,463.32	915,463.32
25746U109	DOMINION ENERGY INC	48,494.000	78.56	78.56	3,070,318.51	3,070,318.51	3,809,688.64	3,809,688.64	0.15	739,370.13	739,370.13
25754A201	DOMINO'S PIZZA INC	2,197.000	564.33	564.33	850,927.36	850,927.36	1,239,833.01	1,239,833.01	0.05	388,905.65	388,905.65
260003108	DOVER CORP	8,625.000	181.60	181.60	590,532.07	590,532.07	1,566,300.00	1,566,300.00	0.06	975,767.93	975,767.93
260557103	DOW INC	44,825.000	56.72	56.72	2,286,286.74	2,286,286.74	2,542,474.00	2,542,474.00	0.10	256,187.26	256,187.26
264411505	DUKE REALTY CORP	23,226.000	65.64	65.64	777,142.96	777,142.96	1,524,554.64	1,524,554.64	0.06	747,411.68	747,411.68
26441C204	DUKE ENERGY CORP	46,442.000	104.90	104.90	3,476,438.89	3,476,438.89	4,871,765.80	4,871,765.80	0.20	1,395,326.91	1,395,326.91
26614N102	DUPONT DE NEMOURS INC	31,387.000	80.78	80.78	1,685,035.37	1,685,035.37	2,535,441.86	2,535,441.86	0.10	850,406.49	850,406.49
26875P101	EOG RESOURCES INC	35,563.000	88.83	88.83	2,098,313.42	2,098,313.42	3,159,061.29	3,159,061.29	0.13	1,060,747.87	1,060,747.87
277432100	EASTMAN CHEMICAL CO	7,966.000	120.91	120.91	526,309.30	526,309.30	963,169.06	963,169.06	0.04	436,859.76	436,859.76

Asset Detail

S&P 500 INDEX - KR2F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
278642103	EBAY INC	39,533.000	66.50	66.50	1,253,639.11	1,253,639.11	2,628,944.50	2,628,944.50	0.11	1,375,305.39	1,375,305.39
278865100	ECOLAB INC	15,247.000	234.59	234.59	2,065,959.37	2,065,959.37	3,576,793.73	3,576,793.73	0.15	1,510,834.36	1,510,834.36
281020107	EDISON INTERNATIONAL	22,780.000	68.25	68.25	1,111,173.71	1,111,173.71	1,554,735.00	1,554,735.00	0.06	443,561.29	443,561.29
28176E108	EDWARDS LIFESCIENCES CORP	37,488.000	129.55	129.55	1,701,595.37	1,701,595.37	4,856,570.40	4,856,570.40	0.20	3,154,975.03	3,154,975.03
285512109	ELECTRONIC ARTS INC	17,028.000	131.90	131.90	1,372,376.09	1,372,376.09	2,245,993.20	2,245,993.20	0.09	873,617.11	873,617.11
291011104	EMERSON ELECTRIC CO	35,721.000	92.97	92.97	1,658,613.35	1,658,613.35	3,320,981.37	3,320,981.37	0.13	1,662,368.02	1,662,368.02
29355A107	ENPHASE ENERGY INC	8,784.000	182.94	182.94	1,694,276.54	1,694,276.54	1,606,944.96	1,606,944.96	0.07	-87,331.58	-87,331.58
29364G103	ENTERGY CORP	11,966.000	112.65	112.65	1,000,898.47	1,000,898.47	1,347,969.90	1,347,969.90	0.05	347,071.43	347,071.43
29414B104	EPAM SYSTEMS INC	3,634.000	668.45	668.45	2,312,455.93	2,312,455.93	2,429,147.30	2,429,147.30	0.10	116,691.37	116,691.37
294429105	EQUIFAX INC	7,441.000	292.79	292.79	825,633.14	825,633.14	2,178,650.39	2,178,650.39	0.09	1,353,017.25	1,353,017.25
29444U700	EQUINIX INC	5,415.000	845.84	845.84	2,521,355.28	2,521,355.28	4,580,223.60	4,580,223.60	0.19	2,058,868.32	2,058,868.32
29476L107	EQUITY RESIDENTIAL	20,705.000	90.50	90.50	1,238,195.36	1,238,195.36	1,873,802.50	1,873,802.50	0.08	635,607.14	635,607.14
297178105	ESSEX PROPERTY TRUST INC	4,039.000	352.23	352.23	951,497.31	951,497.31	1,422,656.97	1,422,656.97	0.06	471,159.66	471,159.66
29786A106	ETSY INC	7,764.000	218.94	218.94	1,044,300.14	1,044,300.14	1,699,850.16	1,699,850.16	0.07	655,550.02	655,550.02
30034W106	EVERGY INC	13,886.000	68.61	68.61	777,068.51	777,068.51	952,718.46	952,718.46	0.04	175,649.95	175,649.95
30040W108	EVERSOURCE ENERGY	20,732.000	90.98	90.98	1,299,963.56	1,299,963.56	1,886,197.36	1,886,197.36	0.08	586,233.80	586,233.80
30161N101	EXELON CORP	59,521.000	57.76	57.76	2,321,396.61	2,321,396.61	3,437,932.96	3,437,932.96	0.14	1,116,536.35	1,116,536.35
30212P303	EXPEDIA GROUP INC	9,189.000	180.72	180.72	934,954.99	934,954.99	1,660,636.08	1,660,636.08	0.07	725,681.09	725,681.09
302130109	EXPEDITORS INTERNATIONAL OF WA	10,216.000	134.29	134.29	597,518.06	597,518.06	1,371,906.64	1,371,906.64	0.06	774,388.58	774,388.58
30225T102	EXTRA SPACE STORAGE INC	8,045.000	226.73	226.73	813,458.76	813,458.76	1,824,042.85	1,824,042.85	0.07	1,010,584.09	1,010,584.09
30231G102	EXXON MOBIL CORP	260,729.000	61.19	61.19	13,491,680.23	13,491,680.23	15,954,007.51	15,954,007.51	0.65	2,462,327.28	2,462,327.28
302491303	FMC CORP	7,758.000	109.89	109.89	504,665.47	504,665.47	852,526.62	852,526.62	0.03	347,861.15	347,861.15
30303M102	META PLATFORMS INC	144,824.000	336.35	336.35	22,663,454.43	22,663,454.43	48,711,552.40	48,711,552.40	1.98	26,048,097.97	26,048,097.97
303075105	FACTSET RESEARCH SYSTEMS INC	2,265.000	486.01	486.01	1,071,637.19	1,071,637.19	1,100,812.65	1,100,812.65	0.04	29,175.46	29,175.46
311900104	FASTENAL CO	35,085.000	64.06	64.06	972,084.32	972,084.32	2,247,545.10	2,247,545.10	0.09	1,275,460.78	1,275,460.78
313747206	FEDERAL REALTY INVESTMENT TRUS	4,296.000	136.32	136.32	536,354.50	536,354.50	585,630.72	585,630.72	0.02	49,276.22	49,276.22
31428X106	FEDEX CORP	15,106.000	258.64	258.64	2,117,326.10	2,117,326.10	3,907,015.84	3,907,015.84	0.16	1,789,689.74	1,789,689.74
315616102	F5 INC	3,631.000	244.71	244.71	457,345.05	457,345.05	888,542.01	888,542.01	0.04	431,196.96	431,196.96
31620M106	FIDELITY NATIONAL INFORMATION	36,833.000	109.15	109.15	4,114,993.57	4,114,993.57	4,020,321.95	4,020,321.95	0.16	-94,671.62	-94,671.62
316773100	FIFTH THIRD BANCORP	41,598.000	43.55	43.55	922,146.34	922,146.34	1,811,592.90	1,811,592.90	0.07	889,446.56	889,446.56
33616C100	FIRST REPUBLIC BANK/CA	10,958.000	206.51	206.51	1,239,677.16	1,239,677.16	2,262,936.58	2,262,936.58	0.09	1,023,259.42	1,023,259.42
337738108	FISERV INC	36,288.000	103.79	103.79	2,807,118.95	2,807,118.95	3,766,331.52	3,766,331.52	0.15	959,212.57	959,212.57
337932107	FIRSTENERGY CORP	33,162.000	41.59	41.59	1,277,418.83	1,277,418.83	1,379,207.58	1,379,207.58	0.06	101,788.75	101,788.75
339041105	FLEETCOR TECHNOLOGIES INC	4,982.000	223.84	223.84	1,156,573.44	1,156,573.44	1,115,170.88	1,115,170.88	0.05	-41,402.56	-41,402.56
345370860	FORD MOTOR CO	237,527.000	20.77	20.77	2,166,585.90	2,166,585.90	4,933,435.79	4,933,435.79	0.20	2,766,849.89	2,766,849.89
34959E109	FORTINET INC	8,151.000	359.40	359.40	880,209.56	880,209.56	2,929,469.40	2,929,469.40	0.12	2,049,259.84	2,049,259.84
34959J108	FORTIVE CORP	21,634.000	76.29	76.29	995,933.64	995,933.64	1,650,457.86	1,650,457.86	0.07	654,524.22	654,524.22
34964C106	FORTUNE BRANDS HOME & SECURITY	8,246.000	106.90	106.90	535,806.79	535,806.79	881,497.40	881,497.40	0.04	345,690.61	345,690.61
35137L105	FOX CORP	19,127.000	36.90	36.90	623,961.78	623,961.78	705,786.30	705,786.30	0.03	81,824.52	81,824.52
35137L204	FOX CORP	8,808.000	34.27	34.27	281,103.42	281,103.42	301,850.16	301,850.16	0.01	20,746.74	20,746.74
354613101	FRANKLIN RESOURCES INC	17,041.000	33.49	33.49	484,820.25	484,820.25	570,703.09	570,703.09	0.02	85,882.84	85,882.84
35671D857	FREEPORT-MCMORAN INC	89,434.000	41.73	41.73	1,744,333.70	1,744,333.70	3,732,080.82	3,732,080.82	0.15	1,987,747.12	1,987,747.12
363576109	ARTHUR J GALLAGHER & CO	12,774.000	169.67	169.67	1,055,245.25	1,055,245.25	2,167,364.58	2,167,364.58	0.09	1,112,119.33	1,112,119.33
364760108	GAP INC/THE	13,198.000	17.65	17.65	252,541.44	252,541.44	232,944.70	232,944.70	0.01	-19,596.74	-19,596.74

Asset Detail

S&P 500 INDEX - KR2F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
366651107	GARTNER INC	4,856.000	334.32	334.32	662,868.89	662,868.89	1,623,457.92	1,623,457.92	0.07	960,589.03	960,589.03
368736104	GENERAC HOLDINGS INC	3,778.000	351.92	351.92	1,203,725.01	1,203,725.01	1,329,553.76	1,329,553.76	0.05	125,828.75	125,828.75
369550108	GENERAL DYNAMICS CORP	14,046.000	208.47	208.47	1,628,714.05	1,628,714.05	2,928,169.62	2,928,169.62	0.12	1,299,455.57	1,299,455.57
369604301	GENERAL ELEC CO	67,137.000	94.47	94.47	7,353,688.82	7,353,688.82	6,342,432.39	6,342,432.39	0.26	-1,011,256.43	-1,011,256.43
370334104	GENERAL MILLS INC	35,606.000	67.38	67.38	1,697,665.48	1,697,665.48	2,399,132.28	2,399,132.28	0.10	701,466.80	701,466.80
37045V100	GENERAL MOTORS CO	89,183.000	58.63	58.63	3,268,412.21	3,268,412.21	5,228,799.29	5,228,799.29	0.21	1,960,387.08	1,960,387.08
372460105	GENUINE PARTS CO	8,483.000	140.20	140.20	628,799.99	628,799.99	1,189,316.60	1,189,316.60	0.05	560,516.61	560,516.61
375558103	GILEAD SCIENCES INC	75,132.000	72.61	72.61	4,125,621.64	4,125,621.64	5,455,334.52	5,455,334.52	0.22	1,329,712.88	1,329,712.88
37940X102	GLOBAL PAYMENTS INC	18,009.000	135.18	135.18	2,094,116.35	2,094,116.35	2,434,456.62	2,434,456.62	0.10	340,340.27	340,340.27
37959E102	GLOBE LIFE INC	5,704.000	93.72	93.72	320,510.80	320,510.80	534,578.88	534,578.88	0.02	214,068.08	214,068.08
38141G104	GOLDMAN SACHS GROUP INC/THE	20,400.000	382.55	382.55	3,413,825.93	3,413,825.93	7,804,020.00	7,804,020.00	0.32	4,390,194.07	4,390,194.07
384802104	WW GRAINGER INC	2,655.000	518.24	518.24	635,526.79	635,526.79	1,375,927.20	1,375,927.20	0.06	740,400.41	740,400.41
40412C101	HCA HEALTHCARE INC	14,195.000	256.92	256.92	1,470,251.29	1,470,251.29	3,646,979.40	3,646,979.40	0.15	2,176,728.11	2,176,728.11
40434L105	HP INC	68,661.000	37.67	37.67	960,185.58	960,185.58	2,586,459.87	2,586,459.87	0.10	1,626,274.29	1,626,274.29
406216101	HALLIBURTON CO	54,779.000	22.87	22.87	1,185,388.32	1,185,388.32	1,252,795.73	1,252,795.73	0.05	67,407.41	67,407.41
416515104	HARTFORD FINANCIAL SERVICES GR	20,585.000	69.04	69.04	903,841.05	903,841.05	1,421,188.40	1,421,188.40	0.06	517,347.35	517,347.35
418056107	HASBRO INC	7,898.000	101.78	101.78	574,078.86	574,078.86	803,858.44	803,858.44	0.03	229,779.58	229,779.58
42250P103	HEALTHPEAK PROPERTIES INC	32,403.000	36.09	36.09	998,438.51	998,438.51	1,169,424.27	1,169,424.27	0.05	170,985.76	170,985.76
426281101	JACK HENRY & ASSOCIATES INC	4,472.000	166.99	166.99	652,096.06	652,096.06	746,779.28	746,779.28	0.03	94,683.22	94,683.22
427866108	HERSHEY CO/THE	8,723.000	193.47	193.47	938,299.05	938,299.05	1,687,638.81	1,687,638.81	0.07	749,339.76	749,339.76
42809H107	HESS CORP	17,053.000	74.03	74.03	998,428.09	998,428.09	1,262,433.59	1,262,433.59	0.05	264,005.50	264,005.50
42824C109	HEWLETT PACKARD ENTERPRISE CO	78,293.000	15.77	15.77	662,733.21	662,733.21	1,234,680.61	1,234,680.61	0.05	571,947.40	571,947.40
43300A203	HILTON WORLDWIDE HOLDINGS INC	17,485.000	155.99	155.99	1,504,218.69	1,504,218.69	2,727,485.15	2,727,485.15	0.11	1,223,266.46	1,223,266.46
436440101	HOLOGIC INC	14,951.000	76.56	76.56	669,347.22	669,347.22	1,144,648.56	1,144,648.56	0.05	475,301.34	475,301.34
437076102	HOME DEPOT INC/THE	65,249.000	415.01	415.01	9,999,792.14	9,999,792.14	27,078,987.49	27,078,987.49	1.10	17,079,195.35	17,079,195.35
438516106	HONEYWELL INTERNATIONAL INC	41,689.000	208.51	208.51	4,682,902.54	4,682,902.54	8,692,573.39	8,692,573.39	0.35	4,009,670.85	4,009,670.85
440452100	HORMEL FOODS CORP	16,873.000	48.81	48.81	597,714.16	597,714.16	823,571.13	823,571.13	0.03	225,856.97	225,856.97
44107P104	HOST HOTELS & RESORTS INC	45,554.000	17.39	17.39	723,586.88	723,586.88	792,184.06	792,184.06	0.03	68,597.18	68,597.18
443201108	HOWMET AEROSPACE INC	23,774.000	31.83	31.83	558,138.14	558,138.14	756,726.42	756,726.42	0.03	198,588.28	198,588.28
444859102	HUMANA INC	7,970.000	463.86	463.86	1,732,479.23	1,732,479.23	3,696,964.20	3,696,964.20	0.15	1,964,484.97	1,964,484.97
445658107	JB HUNT TRANSPORT SERVICES INC	5,161.000	204.40	204.40	510,198.37	510,198.37	1,054,908.40	1,054,908.40	0.04	544,710.03	544,710.03
446150104	HUNTINGTON BANCSHARES INC/OH	87,854.000	15.42	15.42	1,236,826.77	1,236,826.77	1,354,708.68	1,354,708.68	0.05	117,881.91	117,881.91
446413106	HUNTINGTON INGALLS INDUSTRIES	2,427.000	186.74	186.74	547,183.96	547,183.96	453,217.98	453,217.98	0.02	-93,965.98	-93,965.98
44980X109	IPG PHOTONICS CORP	2,238.000	172.14	172.14	443,090.20	443,090.20	385,249.32	385,249.32	0.02	-57,840.88	-57,840.88
45167R104	IDEX CORP	4,565.000	236.32	236.32	748,762.99	748,762.99	1,078,800.80	1,078,800.80	0.04	330,037.81	330,037.81
45168D104	IDEXX LABORATORIES INC	5,112.000	658.46	658.46	1,300,097.57	1,300,097.57	3,366,047.52	3,366,047.52	0.14	2,065,949.95	2,065,949.95
452308109	ILLINOIS TOOL WORKS INC	17,279.000	246.80	246.80	1,951,977.02	1,951,977.02	4,264,457.20	4,264,457.20	0.17	2,312,480.18	2,312,480.18
452327109	ILLUMINA INC	9,790.000	380.44	380.44	2,536,200.27	2,536,200.27	3,724,507.60	3,724,507.60	0.15	1,188,307.33	1,188,307.33
45337C102	INCYTE CORP	10,985.000	73.40	73.40	1,196,117.57	1,196,117.57	806,299.00	806,299.00	0.03	-389,818.57	-389,818.57
45687V106	INGERSOLL RAND INC	24,468.000	61.87	61.87	1,226,188.50	1,226,188.50	1,513,835.16	1,513,835.16	0.06	287,646.66	287,646.66
458140100	INTEL CORP	244,226.000	51.50	51.50	8,098,550.91	8,098,550.91	12,577,639.00	12,577,639.00	0.51	4,479,088.09	4,479,088.09
45866F104	INTERCONTINENTAL EXCHANGE INC	34,047.000	136.77	136.77	2,276,581.61	2,276,581.61	4,656,608.19	4,656,608.19	0.19	2,380,026.58	2,380,026.58
459200101	INTERNATIONAL BUSINESS MACHINE	54,129.000	133.66	133.66	5,590,128.14	5,590,128.14	7,234,882.14	7,234,882.14	0.29	1,644,754.00	1,644,754.00
459506101	INTERNATIONAL FLAVORS & FRAGRA	15,610.000	150.65	150.65	1,815,027.30	1,815,027.30	2,351,646.50	2,351,646.50	0.10	536,619.20	536,619.20

Asset Detail

S&P 500 INDEX - KR2F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
460146103	INTERNATIONAL PAPER CO	23,040.000	46.98	46.98	755,879.09	755,879.09	1,082,419.20	1,082,419.20	0.04	326,540.11	326,540.11
460690100	INTERPUBLIC GROUP OF COS INC/T	24,203.000	37.45	37.45	493,235.78	493,235.78	906,402.35	906,402.35	0.04	413,166.57	413,166.57
461202103	INTUIT INC	17,542.000	643.22	643.22	4,162,661.43	4,162,661.43	11,283,365.24	11,283,365.24	0.46	7,120,703.81	7,120,703.81
46120E602	INTUITIVE SURGICAL INC	21,512.000	359.30	359.30	2,965,323.35	2,965,323.35	7,729,261.60	7,729,261.60	0.31	4,763,938.25	4,763,938.25
46266C105	IQVIA HOLDINGS INC	11,566.000	282.14	282.14	1,539,530.36	1,539,530.36	3,263,231.24	3,263,231.24	0.13	1,723,700.88	1,723,700.88
46284V101	IRON MOUNTAIN INC	16,941.000	52.33	52.33	533,409.77	533,409.77	886,522.53	886,522.53	0.04	353,112.76	353,112.76
46625H100	JPMORGAN CHASE & CO	180,052.000	158.35	158.35	13,092,613.84	13,092,613.84	28,511,234.20	28,511,234.20	1.16	15,418,620.36	15,418,620.36
469814107	JACOBS ENGINEERING GROUP INC	8,124.000	139.23	139.23	605,405.45	605,405.45	1,131,104.52	1,131,104.52	0.05	525,699.07	525,699.07
478160104	JOHNSON & JOHNSON	159,141.000	171.07	171.07	16,308,807.24	16,308,807.24	27,224,250.87	27,224,250.87	1.10	10,915,443.63	10,915,443.63
48203R104	JUNIPER NETWORKS INC	20,001.000	35.71	35.71	439,111.67	439,111.67	714,235.71	714,235.71	0.03	275,124.04	275,124.04
482480100	KLA CORP	9,362.000	430.11	430.11	1,284,311.26	1,284,311.26	4,026,689.82	4,026,689.82	0.16	2,742,378.56	2,742,378.56
487836108	KELLOGG CO	15,137.000	64.42	64.42	875,730.51	875,730.51	975,125.54	975,125.54	0.04	99,395.03	99,395.03
493267108	KEYCORP	55,809.000	23.13	23.13	770,004.74	770,004.74	1,290,862.17	1,290,862.17	0.05	520,857.43	520,857.43
49338L103	KEYSIGHT TECHNOLOGIES INC	11,278.000	206.51	206.51	929,949.68	929,949.68	2,329,019.78	2,329,019.78	0.09	1,399,070.10	1,399,070.10
494368103	KIMBERLY-CLARK CORP	20,136.000	142.92	142.92	1,926,411.31	1,926,411.31	2,877,837.12	2,877,837.12	0.12	951,425.81	951,425.81
49446R109	KIMCO REALTY CORP	37,675.000	24.65	24.65	923,903.67	923,903.67	928,688.75	928,688.75	0.04	4,785.08	4,785.08
49456B101	KINDER MORGAN INC	119,458.000	15.86	15.86	2,726,552.91	2,726,552.91	1,894,603.88	1,894,603.88	0.08	-831,949.03	-831,949.03
500754106	KRAFT HEINZ CO/THE	42,124.000	35.90	35.90	1,925,323.67	1,925,323.67	1,512,251.60	1,512,251.60	0.06	-413,072.07	-413,072.07
501044101	KROGER CO/THE	41,262.000	45.26	45.26	1,007,560.96	1,007,560.96	1,867,518.12	1,867,518.12	0.08	859,957.16	859,957.16
50155Q100	KYNDRYL HOLDINGS INC	0.800	18.10	18.10	18.06	18.06	14.48	14.48	0.00	-3.58	-3.58
501889208	LKQ CORP	16,371.000	60.03	60.03	531,970.53	531,970.53	982,751.13	982,751.13	0.04	450,780.60	450,780.60
502431109	L3HARRIS TECHNOLOGIES INC	12,179.000	213.24	213.24	2,386,524.18	2,386,524.18	2,597,049.96	2,597,049.96	0.11	210,525.78	210,525.78
50540R409	LABORATORY CORP OF AMERICA HOL	5,584.000	314.21	314.21	735,817.28	735,817.28	1,754,548.64	1,754,548.64	0.07	1,018,731.36	1,018,731.36
512807108	LAM RESEARCH CORP	8,749.000	719.15	719.15	1,857,234.56	1,857,234.56	6,291,843.35	6,291,843.35	0.26	4,434,608.79	4,434,608.79
513272104	LAMB WESTON HOLDINGS INC	8,919.000	63.38	63.38	639,777.91	639,777.91	565,286.22	565,286.22	0.02	-74,491.69	-74,491.69
517834107	LAS VEGAS SANDS CORP	21,872.000	37.64	37.64	1,205,132.33	1,205,132.33	823,262.08	823,262.08	0.03	-381,870.25	-381,870.25
518439104	ESTEE LAUDER COS INC/THE	13,998.000	370.20	370.20	2,023,669.37	2,023,669.37	5,182,059.60	5,182,059.60	0.21	3,158,390.23	3,158,390.23
525327102	LEIDOS HOLDINGS INC	8,546.000	88.90	88.90	763,665.96	763,665.96	759,739.40	759,739.40	0.03	-3,926.56	-3,926.56
526057104	LENNAR CORP	17,110.000	116.16	116.16	1,042,713.47	1,042,713.47	1,987,497.60	1,987,497.60	0.08	944,784.13	944,784.13
532457108	ELI LILLY & CO	43,579.000	276.22	276.22	5,126,023.42	5,126,023.42	12,037,391.38	12,037,391.38	0.49	6,911,367.96	6,911,367.96
534187109	LINCOLN NATIONAL CORP	10,314.000	68.26	68.26	544,569.88	544,569.88	704,033.64	704,033.64	0.03	159,463.76	159,463.76
538034109	LIVE NATION ENTERTAINMENT INC	8,852.000	119.69	119.69	634,442.54	634,442.54	1,059,495.88	1,059,495.88	0.04	425,053.34	425,053.34
539830109	LOCKHEED MARTIN CORP	15,109.000	355.41	355.41	3,747,969.23	3,747,969.23	5,369,889.69	5,369,889.69	0.22	1,621,920.46	1,621,920.46
540424108	LOEWS CORP	12,053.000	57.76	57.76	499,230.95	499,230.95	696,181.28	696,181.28	0.03	196,950.33	196,950.33
548661107	LOWE'S COS INC	42,395.000	258.48	258.48	3,516,853.18	3,516,853.18	10,958,259.60	10,958,259.60	0.44	7,441,406.42	7,441,406.42
550241103	LUMEN TECHNOLOGIES INC	54,208.000	12.55	12.55	999,805.16	999,805.16	680,310.40	680,310.40	0.03	-319,494.76	-319,494.76
55261F104	M&T BANK CORP	7,709.000	153.58	153.58	887,593.07	887,593.07	1,183,948.22	1,183,948.22	0.05	296,355.15	296,355.15
552953101	MGM RESORTS INTERNATIONAL	24,157.000	44.88	44.88	689,978.52	689,978.52	1,084,166.16	1,084,166.16	0.04	394,187.64	394,187.64
55354G100	MSCI INC	5,029.000	612.69	612.69	1,293,670.29	1,293,670.29	3,081,218.01	3,081,218.01	0.12	1,787,547.72	1,787,547.72
565849106	MARATHON OIL CORP	47,254.000	16.42	16.42	674,776.43	674,776.43	775,910.68	775,910.68	0.03	101,134.25	101,134.25
56585A102	MARATHON PETROLEUM CORP	37,614.000	63.99	63.99	1,413,835.76	1,413,835.76	2,406,919.86	2,406,919.86	0.10	993,084.10	993,084.10
57060D108	MARKETAXESS HOLDINGS INC	2,261.000	411.27	411.27	838,474.93	838,474.93	929,881.47	929,881.47	0.04	91,406.54	91,406.54
571748102	MARSH & MCLENNAN COS INC	30,823.000	173.82	173.82	2,221,025.40	2,221,025.40	5,357,653.86	5,357,653.86	0.22	3,136,628.46	3,136,628.46
571903202	MARRIOTT INTERNATIONAL INC/MD	17,164.000	165.24	165.24	1,518,123.33	1,518,123.33	2,836,179.36	2,836,179.36	0.12	1,318,056.03	1,318,056.03

Asset Detail

S&P 500 INDEX - KR2F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
573284106	MARTIN MARIETTA MATERIALS INC	3,792.000	440.52	440.52	719,259.64	719,259.64	1,670,451.84	1,670,451.84	0.07	951,192.20	951,192.20
574599106	MASCO CORP	14,858.000	70.22	70.22	429,501.11	429,501.11	1,043,328.76	1,043,328.76	0.04	613,827.65	613,827.65
57636Q104	MASTERCARD INC	51,410.000	359.32	359.32	9,155,365.75	9,155,365.75	18,472,641.20	18,472,641.20	0.75	9,317,275.45	9,317,275.45
57667L107	MATCH GROUP INC	17,158.000	132.25	132.25	2,681,157.79	2,681,157.79	2,269,145.50	2,269,145.50	0.09	-412,012.29	-412,012.29
579780206	MCCORMICK & CO INC/MD	14,816.000	96.61	96.61	783,063.81	783,063.81	1,431,373.76	1,431,373.76	0.06	648,309.95	648,309.95
580135101	MCDONALD'S CORP	45,369.000	268.07	268.07	5,775,817.93	5,775,817.93	12,162,067.83	12,162,067.83	0.49	6,386,249.90	6,386,249.90
58155Q103	MCKESSON CORP	9,263.000	248.57	248.57	1,168,756.57	1,168,756.57	2,302,503.91	2,302,503.91	0.09	1,133,747.34	1,133,747.34
58933Y105	MERCK & CO INC	150,658.000	76.64	76.64	8,153,101.71	8,153,101.71	11,546,429.12	11,546,429.12	0.47	3,393,327.41	3,393,327.41
59156R108	METLIFE INC	43,490.000	62.49	62.49	1,724,904.16	1,724,904.16	2,717,690.10	2,717,690.10	0.11	992,785.94	992,785.94
592688105	METTLER-TOLEDO INTERNATIONAL I	1,391.000	1,697.21	1,697.21	901,665.56	901,665.56	2,360,819.11	2,360,819.11	0.10	1,459,153.55	1,459,153.55
594918104	MICROSOFT CORP	465,992.000	336.32	336.32	54,308,780.58	54,308,780.58	156,722,429.44	156,722,429.44	6.36	102,413,648.86	102,413,648.86
595017104	MICROCHIP TECHNOLOGY INC	34,223.000	87.06	87.06	1,435,190.39	1,435,190.39	2,979,454.38	2,979,454.38	0.12	1,544,263.99	1,544,263.99
595112103	MICRON TECHNOLOGY INC	69,200.000	93.15	93.15	2,438,776.19	2,438,776.19	6,445,980.00	6,445,980.00	0.26	4,007,203.81	4,007,203.81
59522J103	MID-AMERICA APARTMENT COMMUNIT	6,894.000	229.44	229.44	760,156.45	760,156.45	1,581,759.36	1,581,759.36	0.06	821,602.91	821,602.91
60770K107	MODERNA INC	21,291.000	253.98	253.98	8,217,273.11	8,217,273.11	5,407,488.18	5,407,488.18	0.22	-2,809,784.93	-2,809,784.93
608190104	MOHAWK INDUSTRIES INC	3,402.000	182.18	182.18	468,649.30	468,649.30	619,776.36	619,776.36	0.03	151,127.06	151,127.06
60871R209	MOLSON COORS BEVERAGE CO	11,795.000	46.35	46.35	639,811.44	639,811.44	546,698.25	546,698.25	0.02	-93,113.19	-93,113.19
609207105	MONDELEZ INTERNATIONAL INC	82,674.000	66.31	66.31	3,306,332.38	3,306,332.38	5,482,112.94	5,482,112.94	0.22	2,175,780.56	2,175,780.56
609839105	MONOLITHIC POWER SYSTEMS INC	2,675.000	493.33	493.33	953,049.85	953,049.85	1,319,657.75	1,319,657.75	0.05	366,607.90	366,607.90
61174X109	MONSTER BEVERAGE CORP	22,758.000	96.04	96.04	1,187,496.83	1,187,496.83	2,185,678.32	2,185,678.32	0.09	998,181.49	998,181.49
615369105	MOODY'S CORP	9,833.000	390.58	390.58	1,578,960.68	1,578,960.68	3,840,573.14	3,840,573.14	0.16	2,261,612.46	2,261,612.46
617446448	MORGAN STANLEY	86,863.000	98.16	98.16	3,647,078.78	3,647,078.78	8,526,472.08	8,526,472.08	0.35	4,879,393.30	4,879,393.30
61945C103	MOSAIC CO/THE	22,337.000	39.29	39.29	732,334.09	732,334.09	877,620.73	877,620.73	0.04	145,286.64	145,286.64
620076307	MOTOROLA SOLUTIONS INC	10,285.000	271.70	271.70	1,114,530.05	1,114,530.05	2,794,434.50	2,794,434.50	0.11	1,679,904.45	1,679,904.45
629377508	NRG ENERGY INC	15,067.000	43.08	43.08	426,233.07	426,233.07	649,086.36	649,086.36	0.03	222,853.29	222,853.29
62944T105	NVR INC	204.000	5,908.87	5,908.87	738,505.84	738,505.84	1,205,409.48	1,205,409.48	0.05	466,903.64	466,903.64
631103108	NASDAQ INC	7,051.000	210.01	210.01	603,104.44	603,104.44	1,480,780.51	1,480,780.51	0.06	877,676.07	877,676.07
64110D104	NETAPP INC	13,530.000	91.99	91.99	652,272.70	652,272.70	1,244,624.70	1,244,624.70	0.05	592,352.00	592,352.00
64110L106	NETFLIX INC	27,523.000	602.44	602.44	7,243,579.16	7,243,579.16	16,580,956.12	16,580,956.12	0.67	9,337,376.96	9,337,376.96
651229106	NEWELL BRANDS INC	23,232.000	21.84	21.84	591,948.47	591,948.47	507,386.88	507,386.88	0.02	-84,561.59	-84,561.59
651639106	NEWMONT CORP	46,626.000	62.02	62.02	1,946,659.44	1,946,659.44	2,891,744.52	2,891,744.52	0.12	945,085.08	945,085.08
65249B109	NEWS CORP	23,743.000	22.31	22.31	317,552.89	317,552.89	529,706.33	529,706.33	0.02	212,153.44	212,153.44
65249B208	NEWS CORP	7,306.000	22.50	22.50	104,692.09	104,692.09	164,385.00	164,385.00	0.01	59,692.91	59,692.91
65339F101	NEXTERA ENERGY INC	117,632.000	93.36	93.36	5,058,341.99	5,058,341.99	10,982,123.52	10,982,123.52	0.45	5,923,781.53	5,923,781.53
654106103	NIKE INC	79,770.000	166.67	166.67	5,614,400.06	5,614,400.06	13,295,265.90	13,295,265.90	0.54	7,680,865.84	7,680,865.84
65473P105	NISOURCE INC	23,491.000	27.61	27.61	478,299.37	478,299.37	648,586.51	648,586.51	0.03	170,287.14	170,287.14
655844108	NORFOLK SOUTHERN CORP	14,602.000	297.71	297.71	1,755,459.26	1,755,459.26	4,347,161.42	4,347,161.42	0.18	2,591,702.16	2,591,702.16
665859104	NORTHERN TRUST CORP	12,592.000	119.61	119.61	931,168.10	931,168.10	1,506,129.12	1,506,129.12	0.06	574,961.02	574,961.02
666807102	NORTHROP GRUMMAN CORP	9,092.000	387.07	387.07	1,856,211.69	1,856,211.69	3,519,240.44	3,519,240.44	0.14	1,663,028.75	1,663,028.75
668771108	NORTONLIFELOCK INC	33,979.000	25.98	25.98	700,679.94	700,679.94	882,774.42	882,774.42	0.04	182,094.48	182,094.48
670346105	NUCOR CORP	18,249.000	114.15	114.15	931,175.45	931,175.45	2,083,123.35	2,083,123.35	0.08	1,151,947.90	1,151,947.90
67066G104	NVIDIA CORP	153,269.000	294.11	294.11	9,895,727.03	9,895,727.03	45,077,945.59	45,077,945.59	1.83	35,182,218.56	35,182,218.56
67103H107	O'REILLY AUTOMOTIVE INC	4,017.000	706.23	706.23	1,031,743.82	1,031,743.82	2,836,925.91	2,836,925.91	0.12	1,805,182.09	1,805,182.09
674599105	OCCIDENTAL PETROLEUM CORP	55,184.000	28.99	28.99	1,734,749.70	1,734,749.70	1,599,784.16	1,599,784.16	0.06	-134,965.54	-134,965.54

Asset Detail

S&P 500 INDEX - KR2F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
679580100	OLD DOMINION FREIGHT LINE INC	5,736.000	358.38	358.38	856,181.24	856,181.24	2,055,667.68	2,055,667.68	0.08	1,199,486.44	1,199,486.44
681919106	OMNICOM GROUP INC	12,775.000	73.27	73.27	694,782.54	694,782.54	936,024.25	936,024.25	0.04	241,241.71	241,241.71
682680103	ONEOK INC	27,886.000	58.76	58.76	1,206,668.68	1,206,668.68	1,638,581.36	1,638,581.36	0.07	431,912.68	431,912.68
68389X105	ORACLE CORP	95,861.000	87.21	87.21	3,602,872.69	3,602,872.69	8,360,037.81	8,360,037.81	0.34	4,757,165.12	4,757,165.12
68622V106	ORGANON & CO	14,812.000	30.45	30.45	363,885.54	363,885.54	451,025.40	451,025.40	0.02	87,139.86	87,139.86
68902V107	OTIS WORLDWIDE CORP	25,575.000	87.07	87.07	1,237,293.72	1,237,293.72	2,226,815.25	2,226,815.25	0.09	989,521.53	989,521.53
693475105	PNC FINANCIAL SERVICES GROUP I	25,574.000	200.52	200.52	3,082,317.59	3,082,317.59	5,128,098.48	5,128,098.48	0.21	2,045,780.89	2,045,780.89
693506107	PPG INDUSTRIES INC	13,989.000	172.44	172.44	1,165,343.00	1,165,343.00	2,412,263.16	2,412,263.16	0.10	1,246,920.16	1,246,920.16
69351T106	PPL CORP	45,089.000	30.06	30.06	1,308,376.64	1,308,376.64	1,355,375.34	1,355,375.34	0.05	46,998.70	46,998.70
693656100	PVH CORP	4,453.000	106.65	106.65	419,973.25	419,973.25	474,912.45	474,912.45	0.02	54,939.20	54,939.20
69370C100	PTC INC	6,589.000	121.15	121.15	863,127.51	863,127.51	798,257.35	798,257.35	0.03	-64,870.16	-64,870.16
693718108	PACCAR INC	21,883.000	88.26	88.26	1,070,207.57	1,070,207.57	1,931,393.58	1,931,393.58	0.08	861,186.01	861,186.01
695156109	PACKAGING CORP OF AMERICA	5,666.000	136.15	136.15	630,013.34	630,013.34	771,425.90	771,425.90	0.03	141,412.56	141,412.56
701094104	PARKER-HANNIFIN CORP	7,885.000	318.12	318.12	1,062,739.65	1,062,739.65	2,508,376.20	2,508,376.20	0.10	1,445,636.55	1,445,636.55
704326107	PAYCHEX INC	19,359.000	136.50	136.50	1,140,557.07	1,140,557.07	2,642,503.50	2,642,503.50	0.11	1,501,946.43	1,501,946.43
70432V102	PAYCOM SOFTWARE INC	2,999.000	415.19	415.19	904,882.10	904,882.10	1,245,154.81	1,245,154.81	0.05	340,272.71	340,272.71
70450Y103	PAYPAL HOLDINGS INC	71,414.000	188.58	188.58	7,249,399.24	7,249,399.24	13,467,252.12	13,467,252.12	0.55	6,217,852.88	6,217,852.88
707569109	PENN NATIONAL GAMING INC	10,660.000	51.85	51.85	1,139,667.57	1,139,667.57	552,721.00	552,721.00	0.02	-586,946.57	-586,946.57
712704105	PEOPLE'S UNITED FINANCIAL INC	25,734.000	17.82	17.82	391,723.36	391,723.36	458,579.88	458,579.88	0.02	66,856.52	66,856.52
713448108	PEPSICO INC	83,716.000	173.71	173.71	7,782,881.69	7,782,881.69	14,542,306.36	14,542,306.36	0.59	6,759,424.67	6,759,424.67
714046109	PERKINELMER INC	7,520.000	201.06	201.06	640,056.46	640,056.46	1,511,971.20	1,511,971.20	0.06	871,914.74	871,914.74
717081103	PFIZER INC	312,583.000	59.05	59.05	8,820,956.85	8,820,956.85	18,458,026.15	18,458,026.15	0.75	9,637,069.30	9,637,069.30
718172109	PHILIP MORRIS INTERNATIONAL IN	93,122.000	95.00	95.00	5,781,977.63	5,781,977.63	8,846,590.00	8,846,590.00	0.36	3,064,612.37	3,064,612.37
718546104	PHILLIPS 66	26,823.000	72.46	72.46	1,623,050.44	1,623,050.44	1,943,594.58	1,943,594.58	0.08	320,544.14	320,544.14
723484101	PINNACLE WEST CAPITAL CORP	6,824.000	70.59	70.59	463,857.58	463,857.58	481,706.16	481,706.16	0.02	17,848.58	17,848.58
723787107	PIONEER NATURAL RESOURCES CO	13,960.000	181.88	181.88	1,702,170.99	1,702,170.99	2,539,044.80	2,539,044.80	0.10	836,873.81	836,873.81
73278L105	POOL CORP	2,494.000	566.00	566.00	877,182.12	877,182.12	1,411,604.00	1,411,604.00	0.06	534,421.88	534,421.88
74144T108	T ROWE PRICE GROUP INC	13,760.000	196.64	196.64	1,293,922.00	1,293,922.00	2,705,766.40	2,705,766.40	0.11	1,411,844.40	1,411,844.40
74251V102	PRINCIPAL FINANCIAL GROUP INC	14,898.000	72.33	72.33	614,694.29	614,694.29	1,077,572.34	1,077,572.34	0.04	462,878.05	462,878.05
742718109	PROCTER & GAMBLE CO/THE	145,985.000	163.58	163.58	12,126,227.90	12,126,227.90	23,880,226.30	23,880,226.30	0.97	11,753,998.40	11,753,998.40
743315103	PROGRESSIVE CORP/THE	33,881.000	102.65	102.65	1,742,589.43	1,742,589.43	3,477,884.65	3,477,884.65	0.14	1,735,295.22	1,735,295.22
74340W103	PROLOGIS INC	44,149.000	168.36	168.36	3,024,206.54	3,024,206.54	7,432,925.64	7,432,925.64	0.30	4,408,719.10	4,408,719.10
744320102	PRUDENTIAL FINANCIAL INC	23,003.000	108.24	108.24	1,598,872.95	1,598,872.95	2,489,844.72	2,489,844.72	0.10	890,971.77	890,971.77
744573106	PUBLIC SERVICE ENTERPRISE GROU	30,545.000	66.73	66.73	1,192,583.58	1,192,583.58	2,038,267.85	2,038,267.85	0.08	845,684.27	845,684.27
74460D109	PUBLIC STORAGE	9,093.000	374.56	374.56	1,755,588.57	1,755,588.57	3,405,874.08	3,405,874.08	0.14	1,650,285.51	1,650,285.51
745867101	PULTEGROUP INC	15,512.000	57.16	57.16	556,971.17	556,971.17	886,665.92	886,665.92	0.04	329,694.75	329,694.75
74736K101	QORVO INC	6,988.000	156.39	156.39	631,276.72	631,276.72	1,092,853.32	1,092,853.32	0.04	461,576.60	461,576.60
747525103	QUALCOMM INC	70,265.000	182.87	182.87	5,204,631.72	5,204,631.72	12,849,360.55	12,849,360.55	0.52	7,644,728.83	7,644,728.83
74762E102	QUANTA SERVICES INC	8,705.000	114.66	114.66	351,952.77	351,952.77	998,115.30	998,115.30	0.04	646,162.53	646,162.53
74834L100	QUEST DIAGNOSTICS INC	7,207.000	173.01	173.01	624,265.38	624,265.38	1,246,883.07	1,246,883.07	0.05	622,617.69	622,617.69
751212101	RALPH LAUREN CORP	3,057.000	118.86	118.86	338,008.01	338,008.01	363,355.02	363,355.02	0.01	25,347.01	25,347.01
754730109	RAYMOND JAMES FINANCIAL INC	11,084.000	100.40	100.40	601,509.70	601,509.70	1,112,833.60	1,112,833.60	0.05	511,323.90	511,323.90
75513E101	RAYTHEON TECHNOLOGIES CORP	92,815.562	86.06	86.06	5,929,517.13	5,929,517.13	7,987,707.27	7,987,707.27	0.32	2,058,190.14	2,058,190.14
756109104	REALTY INCOME CORP	34,552.000	71.59	71.59	2,203,572.22	2,203,572.22	2,473,577.68	2,473,577.68	0.10	270,005.46	270,005.46

Asset Detail

S&P 500 INDEX - KR2F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
758849103	REGENCY CENTERS CORP	9,491.000	75.35	75.35	575,406.50	575,406.50	715,146.85	715,146.85	0.03	139,740.35	139,740.35
75886F107	REGENERON PHARMACEUTICALS INC	6,896.000	631.52	631.52	3,119,818.80	3,119,818.80	4,354,961.92	4,354,961.92	0.18	1,235,143.12	1,235,143.12
7591EP100	REGIONS FINANCIAL CORP	58,200.000	21.80	21.80	714,642.01	714,642.01	1,268,760.00	1,268,760.00	0.05	554,117.99	554,117.99
760759100	REPUBLIC SERVICES INC	12,519.000	139.45	139.45	808,547.53	808,547.53	1,745,774.55	1,745,774.55	0.07	937,227.02	937,227.02
761152107	RESMED INC	9,045.000	260.48	260.48	1,363,695.57	1,363,695.57	2,356,041.60	2,356,041.60	0.10	992,346.03	992,346.03
770323103	ROBERT HALF INTERNATIONAL INC	6,764.000	111.52	111.52	303,334.42	303,334.42	754,321.28	754,321.28	0.03	450,986.86	450,986.86
773903109	ROCKWELL AUTOMATION INC	6,996.000	348.85	348.85	1,011,135.35	1,011,135.35	2,440,554.60	2,440,554.60	0.10	1,429,419.25	1,429,419.25
775711104	ROLLINS INC	13,648.000	34.21	34.21	381,652.89	381,652.89	466,898.08	466,898.08	0.02	85,245.19	85,245.19
776696106	ROPER TECHNOLOGIES INC	6,204.000	491.86	491.86	1,443,587.38	1,443,587.38	3,051,499.44	3,051,499.44	0.12	1,607,912.06	1,607,912.06
778296103	ROSS STORES INC	21,891.000	114.28	114.28	1,326,654.66	1,326,654.66	2,501,703.48	2,501,703.48	0.10	1,175,048.82	1,175,048.82
78409V104	S&P GLOBAL INC	14,600.000	471.93	471.93	2,642,134.39	2,642,134.39	6,890,178.00	6,890,178.00	0.28	4,248,043.61	4,248,043.61
78410G104	SBA COMMUNICATIONS CORP	6,555.000	389.02	389.02	1,417,570.52	1,417,570.52	2,550,026.10	2,550,026.10	0.10	1,132,455.58	1,132,455.58
78486Q101	SVB FINANCIAL GROUP	3,575.000	678.24	678.24	1,157,441.84	1,157,441.84	2,424,708.00	2,424,708.00	0.10	1,267,266.16	1,267,266.16
79466L302	SALESFORCE.COM INC	60,713.000	254.13	254.13	8,711,724.09	8,711,724.09	15,428,994.69	15,428,994.69	0.63	6,717,270.60	6,717,270.60
806407102	HENRY SCHEIN INC	8,623.000	77.53	77.53	513,424.83	513,424.83	668,541.19	668,541.19	0.03	155,116.36	155,116.36
806857108	SCHLUMBERGER LTD	86,057.000	29.95	29.95	3,126,451.99	3,126,451.99	2,577,407.15	2,577,407.15	0.10	-549,044.84	-549,044.84
808513105	CHARLES SCHWAB CORP/THE	88,920.000	84.10	84.10	3,283,558.01	3,283,558.01	7,478,172.00	7,478,172.00	0.30	4,194,613.99	4,194,613.99
81211K100	SEALED AIR CORP	8,852.000	67.47	67.47	279,988.53	279,988.53	597,244.44	597,244.44	0.02	317,255.91	317,255.91
816851109	SEMPRA ENERGY	19,240.000	132.28	132.28	1,961,917.73	1,961,917.73	2,545,067.20	2,545,067.20	0.10	583,149.47	583,149.47
81762P102	SERVICENOW INC	12,537.000	649.11	649.11	4,613,519.86	4,613,519.86	8,137,892.07	8,137,892.07	0.33	3,524,372.21	3,524,372.21
824348106	SHERWIN-WILLIAMS CO/THE	14,581.000	352.16	352.16	1,832,591.80	1,832,591.80	5,134,844.96	5,134,844.96	0.21	3,302,253.16	3,302,253.16
82669G104	SIGNATURE BANK/NEW YORK NY	3,669.000	323.47	323.47	1,113,464.45	1,113,464.45	1,186,811.43	1,186,811.43	0.05	73,346.98	73,346.98
828806109	SIMON PROPERTY GROUP INC	20,085.000	159.77	159.77	2,115,116.77	2,115,116.77	3,208,980.45	3,208,980.45	0.13	1,093,863.68	1,093,863.68
83088M102	SKYWORKS SOLUTIONS INC	11,043.000	155.14	155.14	1,145,628.50	1,145,628.50	1,713,211.02	1,713,211.02	0.07	567,582.52	567,582.52
831865209	A O SMITH CORP	8,004.000	85.85	85.85	427,997.79	427,997.79	687,143.40	687,143.40	0.03	259,145.61	259,145.61
832696405	J M SMUCKER CO/THE	6,476.000	135.82	135.82	632,879.11	632,879.11	879,570.32	879,570.32	0.04	246,691.21	246,691.21
833034101	SNAP-ON INC	3,239.000	215.38	215.38	400,715.11	400,715.11	697,615.82	697,615.82	0.03	296,900.71	296,900.71
83417M104	SOLAREEDGE TECHNOLOGIES INC	3,352.000	280.57	280.57	968,255.37	968,255.37	940,470.64	940,470.64	0.04	-27,784.73	-27,784.73
842587107	SOUTHERN CO/THE	63,566.000	68.58	68.58	3,001,392.86	3,001,392.86	4,359,356.28	4,359,356.28	0.18	1,357,963.42	1,357,963.42
844741108	SOUTHWEST AIRLINES CO	37,006.000	42.84	42.84	1,181,385.69	1,181,385.69	1,585,337.04	1,585,337.04	0.06	403,951.35	403,951.35
854502101	STANLEY BLACK & DECKER INC	10,010.000	188.62	188.62	1,084,810.83	1,084,810.83	1,888,086.20	1,888,086.20	0.08	803,275.37	803,275.37
855244109	STARBUCKS CORP	73,185.000	116.97	116.97	4,431,393.26	4,431,393.26	8,560,449.45	8,560,449.45	0.35	4,129,056.19	4,129,056.19
857477103	STATE STREET CORP	22,313.000	93.00	93.00	1,338,865.16	1,338,865.16	2,075,109.00	2,075,109.00	0.08	736,243.84	736,243.84
863667101	STRYKER CORP	20,890.000	267.42	267.42	3,229,453.60	3,229,453.60	5,586,403.80	5,586,403.80	0.23	2,356,950.20	2,356,950.20
871332102	SYLVAMO CORP	0.820	27.89	27.89	16.88	16.88	22.87	22.87	0.00	5.99	5.99
871607107	SYNOPSIS INC	9,181.000	368.50	368.50	1,181,440.01	1,181,440.01	3,383,198.50	3,383,198.50	0.14	2,201,758.49	2,201,758.49
87165B103	SYNCHRONY FINANCIAL	33,053.000	46.39	46.39	1,049,507.89	1,049,507.89	1,533,328.67	1,533,328.67	0.06	483,820.78	483,820.78
871829107	SYSCO CORP	31,277.000	78.55	78.55	1,657,794.95	1,657,794.95	2,456,808.35	2,456,808.35	0.10	799,013.40	799,013.40
872540109	TJX COS INC/THE	73,322.000	75.92	75.92	2,822,318.20	2,822,318.20	5,566,606.24	5,566,606.24	0.23	2,744,288.04	2,744,288.04
872590104	T-MOBILE US INC	35,077.000	115.98	115.98	3,420,765.27	3,420,765.27	4,068,230.46	4,068,230.46	0.16	647,465.19	647,465.19
874054109	TAKE-TWO INTERACTIVE SOFTWARE	6,872.000	177.72	177.72	844,140.89	844,140.89	1,221,291.84	1,221,291.84	0.05	377,150.95	377,150.95
876030107	TAPESTRY INC	17,423.000	40.60	40.60	658,519.02	658,519.02	707,373.80	707,373.80	0.03	48,854.78	48,854.78
87612E106	TARGET CORP	31,373.000	231.44	231.44	3,150,391.79	3,150,391.79	7,260,967.12	7,260,967.12	0.29	4,110,575.33	4,110,575.33
879360105	TELEDYNE TECHNOLOGIES INC	2,864.000	436.89	436.89	1,005,463.91	1,005,463.91	1,251,252.96	1,251,252.96	0.05	245,789.05	245,789.05

Asset Detail

S&P 500 INDEX - KR2F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
879369106	TELEFLEX INC	2,875.000	328.48	328.48	929,645.15	929,645.15	944,380.00	944,380.00	0.04	14,734.85	14,734.85
880770102	TERADYNE INC	9,862.000	163.53	163.53	845,855.51	845,855.51	1,612,732.86	1,612,732.86	0.07	766,877.35	766,877.35
88160R101	TESLA INC	51,662.000	1,056.78	1,056.78	37,648,442.56	37,648,442.56	54,595,368.36	54,595,368.36	2.21	16,946,925.80	16,946,925.80
882508104	TEXAS INSTRUMENTS INC	57,331.000	188.47	188.47	4,882,741.90	4,882,741.90	10,805,173.57	10,805,173.57	0.44	5,922,431.67	5,922,431.67
883203101	TEXTRON INC	13,266.000	77.20	77.20	454,550.44	454,550.44	1,024,135.20	1,024,135.20	0.04	569,584.76	569,584.76
883556102	THERMO FISHER SCIENTIFIC INC	23,134.000	667.24	667.24	5,796,300.60	5,796,300.60	15,435,930.16	15,435,930.16	0.63	9,639,629.56	9,639,629.56
88579Y101	3M CO	34,679.000	177.63	177.63	4,090,798.07	4,090,798.07	6,160,030.77	6,160,030.77	0.25	2,069,232.70	2,069,232.70
892356106	TRACTOR SUPPLY CO	7,024.000	238.60	238.60	714,852.30	714,852.30	1,675,926.40	1,675,926.40	0.07	961,074.10	961,074.10
893641100	TRANSDIGM GROUP INC	3,255.000	636.28	636.28	1,336,816.94	1,336,816.94	2,071,091.40	2,071,091.40	0.08	734,274.46	734,274.46
89417E109	TRAVELERS COS INC/THE	14,616.000	156.43	156.43	1,330,533.24	1,330,533.24	2,286,380.88	2,286,380.88	0.09	955,847.64	955,847.64
896239100	TRIMBLE INC	15,252.000	87.19	87.19	1,102,083.36	1,102,083.36	1,329,821.88	1,329,821.88	0.05	227,738.52	227,738.52
89832Q109	TRUIST FINANCIAL CORP	81,263.000	58.55	58.55	2,943,128.83	2,943,128.83	4,757,948.65	4,757,948.65	0.19	1,814,819.82	1,814,819.82
90184L102	TWITTER INC	50,498.000	43.22	43.22	2,071,019.62	2,071,019.62	2,182,523.56	2,182,523.56	0.09	111,503.94	111,503.94
902252105	TYLER TECHNOLOGIES INC	2,529.000	537.95	537.95	896,649.25	896,649.25	1,360,475.55	1,360,475.55	0.06	463,826.30	463,826.30
902494103	TYSON FOODS INC	18,012.000	87.16	87.16	918,587.22	918,587.22	1,569,925.92	1,569,925.92	0.06	651,338.70	651,338.70
902653104	UDR INC	17,819.000	59.99	59.99	746,152.45	746,152.45	1,068,961.81	1,068,961.81	0.04	322,809.36	322,809.36
902973304	US BANCORP	82,698.000	56.17	56.17	3,204,295.07	3,204,295.07	4,645,146.66	4,645,146.66	0.19	1,440,851.59	1,440,851.59
90384S303	ULTA BEAUTY INC	3,377.000	412.34	412.34	816,746.18	816,746.18	1,392,472.18	1,392,472.18	0.06	575,726.00	575,726.00
904311107	UNDER ARMOUR INC	12,063.000	21.19	21.19	270,087.58	270,087.58	255,614.97	255,614.97	0.01	-14,472.61	-14,472.61
904311206	UNDER ARMOUR INC	13,804.000	18.04	18.04	285,743.84	285,743.84	249,024.16	249,024.16	0.01	-36,719.68	-36,719.68
907818108	UNION PACIFIC CORP	38,888.000	251.93	251.93	3,991,868.42	3,991,868.42	9,797,053.84	9,797,053.84	0.40	5,805,185.42	5,805,185.42
910047109	UNITED AIRLINES HOLDINGS INC	20,547.000	43.78	43.78	1,077,995.41	1,077,995.41	899,547.66	899,547.66	0.04	-178,447.75	-178,447.75
911312106	UNITED PARCEL SERVICE INC	43,871.000	214.34	214.34	4,497,494.03	4,497,494.03	9,403,310.14	9,403,310.14	0.38	4,905,816.11	4,905,816.11
911363109	UNITED RENTALS INC	4,448.000	332.29	332.29	623,920.77	623,920.77	1,478,025.92	1,478,025.92	0.06	854,105.15	854,105.15
91324P102	UNITEDHEALTH GROUP INC	56,272.000	502.14	502.14	10,150,531.90	10,150,531.90	28,256,422.08	28,256,422.08	1.15	18,105,890.18	18,105,890.18
913903100	UNIVERSAL HEALTH SERVICES INC	4,476.000	129.66	129.66	524,564.01	524,564.01	580,358.16	580,358.16	0.02	55,794.15	55,794.15
918204108	VF CORP	20,351.000	73.22	73.22	1,273,244.70	1,273,244.70	1,490,100.22	1,490,100.22	0.06	216,855.52	216,855.52
91913Y100	VALERO ENERGY CORP	24,905.000	75.11	75.11	1,227,246.25	1,227,246.25	1,870,614.55	1,870,614.55	0.08	643,368.30	643,368.30
92276F100	VENTAS INC	23,807.000	51.12	51.12	1,212,355.58	1,212,355.58	1,217,013.84	1,217,013.84	0.05	4,658.26	4,658.26
92343E102	VERISIGN INC	5,889.000	253.82	253.82	782,481.66	782,481.66	1,494,745.98	1,494,745.98	0.06	712,264.32	712,264.32
92343V104	VERIZON COMMUNICATIONS INC	244,149.000	51.96	51.96	11,369,133.81	11,369,133.81	12,685,982.04	12,685,982.04	0.51	1,316,848.23	1,316,848.23
92345Y106	VERISK ANALYTICS INC	9,708.000	228.73	228.73	1,161,313.85	1,161,313.85	2,220,510.84	2,220,510.84	0.09	1,059,196.99	1,059,196.99
92532F100	VERTEX PHARMACEUTICALS INC	15,368.000	219.60	219.60	2,374,642.29	2,374,642.29	3,374,812.80	3,374,812.80	0.14	1,000,170.51	1,000,170.51
92556H206	VIACOMCBS INC	37,086.000	30.18	30.18	1,669,113.92	1,669,113.92	1,119,255.48	1,119,255.48	0.05	-549,858.44	-549,858.44
92556V106	VIATRIS INC	73,078.000	13.53	13.53	975,374.52	975,374.52	988,745.34	988,745.34	0.04	13,370.82	13,370.82
92826C839	VISA INC	100,885.000	216.71	216.71	11,299,075.64	11,299,075.64	21,862,788.35	21,862,788.35	0.89	10,563,712.71	10,563,712.71
929042109	VORNADO REALTY TRUST	9,861.000	41.86	41.86	549,299.00	549,299.00	412,781.46	412,781.46	0.02	-136,517.54	-136,517.54
929160109	VULCAN MATERIALS CO	8,102.000	207.58	207.58	785,227.69	785,227.69	1,681,813.16	1,681,813.16	0.07	896,585.47	896,585.47
92939U106	WEC ENERGY GROUP INC	18,664.000	97.07	97.07	1,195,181.24	1,195,181.24	1,811,714.48	1,811,714.48	0.07	616,533.24	616,533.24
929740108	WESTINGHOUSE AIR BRAKE TECHNOL	11,394.000	92.11	92.11	801,869.90	801,869.90	1,049,501.34	1,049,501.34	0.04	247,631.44	247,631.44
931142103	WALMART INC	88,317.000	144.69	144.69	8,202,127.24	8,202,127.24	12,778,586.73	12,778,586.73	0.52	4,576,459.49	4,576,459.49
931427108	WALGREENS BOOTS ALLIANCE INC	44,179.000	52.16	52.16	2,222,097.19	2,222,097.19	2,304,376.64	2,304,376.64	0.09	82,279.45	82,279.45
94106L109	WASTE MANAGEMENT INC	23,143.000	166.90	166.90	1,711,117.27	1,711,117.27	3,862,566.70	3,862,566.70	0.16	2,151,449.43	2,151,449.43
941848103	WATERS CORP	3,662.000	372.60	372.60	577,106.45	577,106.45	1,364,461.20	1,364,461.20	0.06	787,354.75	787,354.75

Asset Detail

S&P 500 INDEX - KR2F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
949746101	WELLS FARGO & CO	238,015.000	47.98	47.98	8,467,539.86	8,467,539.86	11,419,959.70	11,419,959.70	0.46	2,952,419.84	2,952,419.84
95040Q104	WELLTOWER INC	26,440.000	85.77	85.77	1,737,642.77	1,737,642.77	2,267,758.80	2,267,758.80	0.09	530,116.03	530,116.03
955306105	WEST PHARMACEUTICAL SERVICES I	4,385.000	469.01	469.01	997,042.59	997,042.59	2,056,608.85	2,056,608.85	0.08	1,059,566.26	1,059,566.26
958102105	WESTERN DIGITAL CORP	18,774.000	65.21	65.21	909,258.58	909,258.58	1,224,252.54	1,224,252.54	0.05	314,993.96	314,993.96
96145D105	WESTROCK CO	15,776.000	44.36	44.36	617,278.54	617,278.54	699,823.36	699,823.36	0.03	82,544.82	82,544.82
962166104	WEYERHAEUSER CO	45,144.000	41.18	41.18	1,224,935.08	1,224,935.08	1,859,029.92	1,859,029.92	0.08	634,094.84	634,094.84
963320106	WHIRLPOOL CORP	3,633.000	234.66	234.66	422,926.99	422,926.99	852,519.78	852,519.78	0.03	429,592.79	429,592.79
969457100	WILLIAMS COS INC/THE	73,880.000	26.04	26.04	1,767,416.93	1,767,416.93	1,923,835.20	1,923,835.20	0.08	156,418.27	156,418.27
983134107	WYNN RESORTS LTD	6,685.000	85.04	85.04	667,524.33	667,524.33	568,492.40	568,492.40	0.02	-99,031.93	-99,031.93
98389B100	XCEL ENERGY INC	32,335.000	67.70	67.70	1,428,351.32	1,428,351.32	2,189,079.50	2,189,079.50	0.09	760,728.18	760,728.18
983919101	XILINX INC	15,988.000	212.03	212.03	1,362,095.51	1,362,095.51	3,389,935.64	3,389,935.64	0.14	2,027,840.13	2,027,840.13
98419M100	XYLEM INC/NY	11,079.000	119.92	119.92	636,727.38	636,727.38	1,328,593.68	1,328,593.68	0.05	691,866.30	691,866.30
988498101	YUM! BRANDS INC	17,787.000	138.86	138.86	1,160,813.40	1,160,813.40	2,469,902.82	2,469,902.82	0.10	1,309,089.42	1,309,089.42
989207105	ZEBRA TECHNOLOGIES CORP	3,248.000	595.20	595.20	1,356,953.13	1,356,953.13	1,933,209.60	1,933,209.60	0.08	576,256.47	576,256.47
98956P102	ZIMMER BIOMET HOLDINGS INC	13,130.000	127.04	127.04	1,453,889.11	1,453,889.11	1,668,035.20	1,668,035.20	0.07	214,146.09	214,146.09
989701107	ZIONS BANCORP NA	9,428.000	63.16	63.16	297,572.29	297,572.29	595,472.48	595,472.48	0.02	297,900.19	297,900.19
98978V103	ZOETIS INC	28,466.000	244.03	244.03	2,596,762.01	2,596,762.01	6,946,557.98	6,946,557.98	0.28	4,349,795.97	4,349,795.97
G0176J109	ALLEGION PLC	5,425.000	132.44	132.44	384,286.25	384,286.25	718,487.00	718,487.00	0.03	334,200.75	334,200.75
G0250X107	AMCOR PLC	91,267.000	12.01	12.01	965,089.91	965,089.91	1,096,116.67	1,096,116.67	0.04	131,026.76	131,026.76
G0403H108	AON PLC	13,487.000	300.56	300.56	1,736,891.76	1,736,891.76	4,053,652.72	4,053,652.72	0.16	2,316,760.96	2,316,760.96
G1151C101	ACCENTURE PLC	35,803.000	414.55	414.55	5,009,012.74	5,009,012.74	14,842,133.65	14,842,133.65	0.60	9,833,120.91	9,833,120.91
G29183103	EATON CORP PLC	23,906.000	172.82	172.82	1,794,422.71	1,794,422.71	4,131,434.92	4,131,434.92	0.17	2,337,012.21	2,337,012.21
G3223R108	EVEREST RE GROUP LTD	2,410.000	273.92	273.92	589,732.22	589,732.22	660,147.20	660,147.20	0.03	70,414.98	70,414.98
G47567105	IHS MARKIT LTD	24,124.000	132.92	132.92	1,628,830.04	1,628,830.04	3,206,562.08	3,206,562.08	0.13	1,577,732.04	1,577,732.04
G491BT108	INVESCO LTD	20,961.000	23.02	23.02	389,429.62	389,429.62	482,522.22	482,522.22	0.02	93,092.60	93,092.60
G51502105	JOHNSON CONTROLS INTERNATIONAL	42,799.000	81.31	81.31	1,696,662.53	1,696,662.53	3,479,986.69	3,479,986.69	0.14	1,783,324.16	1,783,324.16
G5494J103	LINDE PLC	30,969.000	346.43	346.43	4,846,044.77	4,846,044.77	10,728,590.67	10,728,590.67	0.44	5,882,545.90	5,882,545.90
G5960L103	MEDTRONIC PLC	90,320.000	103.45	103.45	8,105,130.83	8,105,130.83	9,343,604.00	9,343,604.00	0.38	1,238,473.17	1,238,473.17
G6095L109	APTIV PLC	16,477.000	164.95	164.95	1,100,428.90	1,100,428.90	2,717,881.15	2,717,881.15	0.11	1,617,452.25	1,617,452.25
G6518L108	NIELSEN HOLDINGS PLC	21,819.000	20.51	20.51	633,611.59	633,611.59	447,507.69	447,507.69	0.02	-186,103.90	-186,103.90
G66721104	NORWEGIAN CRUISE LINE HOLDINGS	23,901.000	20.74	20.74	779,805.08	779,805.08	495,706.74	495,706.74	0.02	-284,098.34	-284,098.34
G7997R103	SEAGATE TECHNOLOGY HOLDINGS PL	12,319.000	112.98	112.98	531,949.90	531,949.90	1,391,800.62	1,391,800.62	0.06	859,850.72	859,850.72
G7S00T104	PENTAIR PLC	10,080.000	73.03	73.03	363,681.01	363,681.01	736,142.40	736,142.40	0.03	372,461.39	372,461.39
G8473T100	STERIS PLC	6,035.000	243.41	243.41	985,792.96	985,792.96	1,468,979.35	1,468,979.35	0.06	483,186.39	483,186.39
G8994E103	TRANE TECHNOLOGIES PLC	14,418.000	202.03	202.03	1,021,953.66	1,021,953.66	2,912,868.54	2,912,868.54	0.12	1,890,914.88	1,890,914.88
G96629103	WILLIS TOWERS WATSON PLC	7,620.000	237.49	237.49	1,189,361.70	1,189,361.70	1,809,673.80	1,809,673.80	0.07	620,312.10	620,312.10
H1467J104	CHUBB LTD	26,006.000	193.31	193.31	3,044,204.58	3,044,204.58	5,027,219.86	5,027,219.86	0.20	1,983,015.28	1,983,015.28
H2906T109	GARMIN LTD	9,320.000	136.17	136.17	715,043.57	715,043.57	1,269,104.40	1,269,104.40	0.05	554,060.83	554,060.83
H84989104	TE CONNECTIVITY LTD	19,670.000	161.34	161.34	1,313,338.67	1,313,338.67	3,173,557.80	3,173,557.80	0.13	1,860,219.13	1,860,219.13
N53745100	LYONDELLBASELL INDUSTRIES NV	16,155.000	92.23	92.23	1,098,444.83	1,098,444.83	1,489,975.65	1,489,975.65	0.06	391,530.82	391,530.82
N6596X109	NXP SEMICONDUCTORS NV	16,485.000	227.78	227.78	3,348,786.97	3,348,786.97	3,754,953.30	3,754,953.30	0.15	406,166.33	406,166.33
V7780T103	ROYAL CARIBBEAN CRUISES LTD	14,331.000	76.90	76.90	1,116,968.39	1,116,968.39	1,102,053.90	1,102,053.90	0.04	-14,914.49	-14,914.49
TOTAL U.S. DOLLAR					1,269,975,565.	1,269,975,565.	2,460,831,519.	2,460,831,519.	99.80	1,190,855,954.	1,190,855,95..



BNY MELLON

Asset Detail

S&P 500 INDEX - KR2F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
TOTAL EQUITY						1,269,975,565.		2,460,831,519.	99.80		1,190,855,95..
Grand Total						1,274,806,158.		2,465,662,113.	100.00		1,190,855,95..

Asset Detail

S&P 500 INDEX - KR3F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
CASH & CASH EQUIVALENTS											
CANADIAN DOLLAR											
	DIVIDENDS RECEIVABLE	0.000	1.00	1.00	0.18	0.14	0.18	0.14	0.00	0.00	0.00
TOTAL CANADIAN DOLLAR					0.18	0.14	0.18	0.14	0.00	0.00	0.00
U.S. DOLLAR											
996085619	EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12	1,481,814.790	1.00	1.00	1,481,814.79	1,481,814.79	1,481,814.79	1,481,814.79	0.14	0.00	0.00
	CASH	0.000	1.00	1.00	6,495.02	6,495.02	6,495.02	6,495.02	0.00	0.00	0.00
	DIVIDENDS RECEIVABLE	0.000	1.00	1.00	644,461.55	644,461.55	644,461.55	644,461.55	0.06	0.00	0.00
	INTEREST RECEIVABLE	0.000	1.00	1.00	8.86	8.86	8.86	8.86	0.00	0.00	0.00
	RECEIVABLE ON SECURITIES LENDING INCOME	0.000	1.00	1.00	3,362.73	3,362.73	3,362.73	3,362.73	0.00	0.00	0.00
	PAYABLE FOR SEC LENDING AGENT FEES	0.000	1.00	1.00	-514.84	-514.84	-514.84	-514.84	0.00	0.00	0.00
	PAYABLE FOR SEC LENDING BROKER REBATES	0.000	1.00	1.00	73.66	73.66	73.66	73.66	0.00	0.00	0.00
TOTAL U.S. DOLLAR					2,135,701.77	2,135,701.77	2,135,701.77	2,135,701.77	0.20	0.00	0.00
TOTAL CASH & CASH EQUIVALENTS						2,135,701.91		2,135,701.91	0.20		0.00
EQUITY											
U.S. DOLLAR											
001055102	AFLAC INC	16,159.000	58.39	58.39	585,062.97	585,062.97	943,524.01	943,524.01	0.09	358,461.04	358,461.04
00130H105	AES CORP/THE	17,595.000	24.30	24.30	279,505.73	279,505.73	427,558.50	427,558.50	0.04	148,052.77	148,052.77
00206R102	AT&T INC	180,547.000	24.60	24.60	5,540,872.96	5,540,872.96	4,441,456.20	4,441,456.20	0.41	-1,099,416.76	-1,099,416.76
002824100	ABBOTT LABORATORIES	46,455.000	140.74	140.74	2,896,028.56	2,896,028.56	6,538,076.70	6,538,076.70	0.61	3,642,048.14	3,642,048.14
00287Y109	ABBVIE INC	45,925.000	135.40	135.40	3,187,611.82	3,187,611.82	6,218,245.00	6,218,245.00	0.58	3,030,633.18	3,030,633.18
003654100	ABIOMED INC	1,229.000	359.17	359.17	402,374.64	402,374.64	441,419.93	441,419.93	0.04	39,045.29	39,045.29
00507V109	ACTIVISION BLIZZARD INC	20,276.000	66.53	66.53	1,075,613.96	1,075,613.96	1,348,962.28	1,348,962.28	0.12	273,348.32	273,348.32
00724F101	ADOBE INC	13,899.000	567.06	567.06	3,602,978.55	3,602,978.55	7,881,566.94	7,881,566.94	0.73	4,278,588.39	4,278,588.39
00751Y106	ADVANCE AUTO PARTS INC	1,668.000	239.88	239.88	263,362.59	263,362.59	400,119.84	400,119.84	0.04	136,757.25	136,757.25
007903107	ADVANCED MICRO DEVICES INC	31,765.000	143.90	143.90	1,381,166.33	1,381,166.33	4,570,983.50	4,570,983.50	0.42	3,189,817.17	3,189,817.17
00846U101	AGILENT TECHNOLOGIES INC	8,200.000	159.65	159.65	500,804.98	500,804.98	1,309,130.00	1,309,130.00	0.12	808,325.02	808,325.02
009158106	AIR PRODUCTS AND CHEMICALS INC	5,856.000	304.26	304.26	946,034.38	946,034.38	1,781,746.56	1,781,746.56	0.17	835,712.18	835,712.18
00971T101	AKAMAI TECHNOLOGIES INC	4,273.000	117.04	117.04	285,929.58	285,929.58	500,111.92	500,111.92	0.05	214,182.34	214,182.34
011659109	ALASKA AIR GROUP INC	3,433.000	52.10	52.10	187,051.27	187,051.27	178,859.30	178,859.30	0.02	-8,191.97	-8,191.97
012653101	ALBEMARLE CORP	3,322.000	233.77	233.77	352,606.12	352,606.12	776,583.94	776,583.94	0.07	423,977.82	423,977.82
015271109	ALEXANDRIA REAL ESTATE EQUITIE	3,712.000	222.96	222.96	538,864.33	538,864.33	827,627.52	827,627.52	0.08	288,763.19	288,763.19
016255101	ALIGN TECHNOLOGY INC	2,008.000	657.18	657.18	694,791.01	694,791.01	1,319,617.44	1,319,617.44	0.12	624,826.43	624,826.43
018802108	ALLIANT ENERGY CORP	6,574.000	61.47	61.47	296,792.27	296,792.27	404,103.78	404,103.78	0.04	107,311.51	107,311.51
020002101	ALLSTATE CORP/THE	7,370.000	117.65	117.65	527,727.40	527,727.40	867,080.50	867,080.50	0.08	339,353.10	339,353.10
02079K107	ALPHABET INC	7,527.000	2,893.59	2,893.59	7,523,426.51	7,523,426.51	21,780,051.93	21,780,051.93	2.02	14,256,625.42	14,256,625.42
02079K305	ALPHABET INC	8,060.000	2,897.04	2,897.04	8,137,130.23	8,137,130.23	23,350,142.40	23,350,142.40	2.16	15,213,012.17	15,213,012.17
02209S103	ALTRIA GROUP INC	47,369.000	47.39	47.39	1,895,233.15	1,895,233.15	2,244,816.91	2,244,816.91	0.21	349,583.76	349,583.76
023135106	AMAZON.COM INC	11,745.000	3,334.34	3,334.34	18,402,670.02	18,402,670.02	39,161,823.30	39,161,823.30	3.63	20,759,153.28	20,759,153.28
023608102	AMEREN CORP	6,813.000	89.01	89.01	384,472.55	384,472.55	606,425.13	606,425.13	0.06	221,952.58	221,952.58
02376R102	AMERICAN AIRLINES GROUP INC	17,825.000	17.96	17.96	476,982.17	476,982.17	320,137.00	320,137.00	0.03	-156,845.17	-156,845.17
025537101	AMERICAN ELECTRIC POWER CO INC	13,103.000	88.97	88.97	855,635.53	855,635.53	1,165,773.91	1,165,773.91	0.11	310,138.38	310,138.38
025816109	AMERICAN EXPRESS CO	16,857.000	163.60	163.60	1,403,191.93	1,403,191.93	2,757,805.20	2,757,805.20	0.26	1,354,613.27	1,354,613.27

Asset Detail

S&P 500 INDEX - KR3F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
026874784	AMERICAN INTERNATIONAL GROUP I	22,080.000	56.86	56.86	2,310,636.00	2,310,636.00	1,255,468.80	1,255,468.80	0.12	-1,055,167.20	-1,055,167.20
03027X100	AMERICAN TOWER CORP	11,982.000	292.50	292.50	1,877,634.41	1,877,634.41	3,504,735.00	3,504,735.00	0.32	1,627,100.59	1,627,100.59
030420103	AMERICAN WATER WORKS CO INC	4,785.000	188.86	188.86	482,213.92	482,213.92	903,695.10	903,695.10	0.08	421,481.18	421,481.18
03073E105	AMERISOURCEBERGEN CORP	4,001.000	132.89	132.89	291,311.77	291,311.77	531,692.89	531,692.89	0.05	240,381.12	240,381.12
03076C106	AMERIPRISE FINANCIAL INC	2,929.000	301.66	301.66	316,754.77	316,754.77	883,562.14	883,562.14	0.08	566,807.37	566,807.37
031100100	AMETEK INC	6,104.000	147.04	147.04	439,553.46	439,553.46	897,532.16	897,532.16	0.08	457,978.70	457,978.70
031162100	AMGEN INC	14,547.000	224.97	224.97	2,190,223.20	2,190,223.20	3,272,638.59	3,272,638.59	0.30	1,082,415.39	1,082,415.39
032095101	AMPHENOL CORP	15,875.000	87.46	87.46	549,863.70	549,863.70	1,388,427.50	1,388,427.50	0.13	838,563.80	838,563.80
032654105	ANALOG DEVICES INC	14,761.550	175.77	175.77	1,322,845.08	1,322,845.08	2,594,637.64	2,594,637.64	0.24	1,271,792.56	1,271,792.56
03662Q105	ANSYS INC	2,323.000	401.12	401.12	458,905.82	458,905.82	931,801.76	931,801.76	0.09	472,895.94	472,895.94
036752103	ANTHEM INC	6,324.000	463.54	463.54	1,165,601.60	1,165,601.60	2,931,426.96	2,931,426.96	0.27	1,765,825.36	1,765,825.36
03743Q108	APA CORP	9,833.000	26.89	26.89	298,706.27	298,706.27	264,409.37	264,409.37	0.02	-34,296.90	-34,296.90
037833100	APPLE INC	424,208.000	177.57	177.57	22,214,718.00	22,214,718.00	75,326,614.56	75,326,614.56	6.98	53,111,896.56	53,111,896.56
038222105	APPLIED MATERIALS INC	24,454.000	157.36	157.36	1,154,278.06	1,154,278.06	3,848,081.44	3,848,081.44	0.36	2,693,803.38	2,693,803.38
039483102	ARCHER-DANIELS-MIDLAND CO	14,745.000	67.59	67.59	568,121.17	568,121.17	996,614.55	996,614.55	0.09	428,493.38	428,493.38
040413106	ARISTA NETWORKS INC	6,078.000	143.75	143.75	407,878.30	407,878.30	873,712.50	873,712.50	0.08	465,834.20	465,834.20
04621X108	ASSURANT INC	1,530.000	155.86	155.86	139,841.43	139,841.43	238,465.80	238,465.80	0.02	98,624.37	98,624.37
049560105	ATMOS ENERGY CORP	3,448.000	104.77	104.77	348,194.80	348,194.80	361,246.96	361,246.96	0.03	13,052.16	13,052.16
052769106	AUTODESK INC	5,772.000	281.19	281.19	753,468.01	753,468.01	1,623,028.68	1,623,028.68	0.15	869,560.67	869,560.67
053015103	AUTOMATIC DATA PROCESSING INC	11,229.000	246.58	246.58	1,139,290.56	1,139,290.56	2,768,846.82	2,768,846.82	0.26	1,629,556.26	1,629,556.26
053332102	AUTOZONE INC	561.000	2,096.39	2,096.39	436,186.55	436,186.55	1,176,074.79	1,176,074.79	0.11	739,888.24	739,888.24
053484101	AVALONBAY COMMUNITIES INC	3,733.000	252.59	252.59	631,203.65	631,203.65	942,918.47	942,918.47	0.09	311,714.82	311,714.82
053611109	AVERY DENNISON CORP	2,200.000	216.57	216.57	190,056.69	190,056.69	476,454.00	476,454.00	0.04	286,397.31	286,397.31
05722G100	BAKER HUGHES CO	23,323.000	24.06	24.06	611,763.26	611,763.26	561,151.38	561,151.38	0.05	-50,611.88	-50,611.88
058498106	BALL CORP	8,709.000	96.27	96.27	438,617.46	438,617.46	838,415.43	838,415.43	0.08	399,797.97	399,797.97
060505104	BANK OF AMERICA CORP	189,945.000	44.49	44.49	4,298,013.52	4,298,013.52	8,450,653.05	8,450,653.05	0.78	4,152,639.53	4,152,639.53
064058100	BANK OF NEW YORK MELLON CORP/T	19,859.000	58.08	58.08	719,057.15	719,057.15	1,153,410.72	1,153,410.72	0.11	434,353.57	434,353.57
070830104	BATH & BODY WORKS INC	7,515.000	69.79	69.79	280,213.78	280,213.78	524,471.85	524,471.85	0.05	244,258.07	244,258.07
071813109	BAXTER INTERNATIONAL INC	13,241.000	85.84	85.84	797,425.04	797,425.04	1,136,607.44	1,136,607.44	0.11	339,182.40	339,182.40
075887109	BECTON DICKINSON AND CO	7,445.000	251.48	251.48	1,414,640.25	1,414,640.25	1,872,268.60	1,872,268.60	0.17	457,628.35	457,628.35
084423102	W R BERKLEY CORP	3,724.000	82.39	82.39	249,830.49	249,830.49	306,820.36	306,820.36	0.03	56,989.87	56,989.87
084670702	BERKSHIRE HATHAWAY INC	48,409.000	299.00	299.00	7,849,721.34	7,849,721.34	14,474,291.00	14,474,291.00	1.34	6,624,569.66	6,624,569.66
086516101	BEST BUY CO INC	6,022.000	101.60	101.60	349,323.62	349,323.62	611,835.20	611,835.20	0.06	262,511.58	262,511.58
090572207	BIO-RAD LABORATORIES INC	573.000	755.57	755.57	277,584.32	277,584.32	432,941.61	432,941.61	0.04	155,357.29	155,357.29
09062X103	BIOGEN INC	3,871.000	239.92	239.92	805,359.74	805,359.74	928,730.32	928,730.32	0.09	123,370.58	123,370.58
09073M104	BIO-TECHNE CORP	1,060.000	517.34	517.34	562,445.28	562,445.28	548,380.40	548,380.40	0.05	-14,064.88	-14,064.88
09247X101	BLACKROCK INC	3,761.000	915.56	915.56	1,695,248.24	1,695,248.24	3,443,421.16	3,443,421.16	0.32	1,748,172.92	1,748,172.92
097023105	BOEING CO/THE	15,224.000	201.32	201.32	2,667,467.58	2,667,467.58	3,064,895.68	3,064,895.68	0.28	397,428.10	397,428.10
09857L108	BOOKING HOLDINGS INC	1,084.000	2,399.23	2,399.23	1,324,085.91	1,324,085.91	2,600,765.32	2,600,765.32	0.24	1,276,679.41	1,276,679.41
099724106	BORGWARNER INC	6,504.000	45.07	45.07	231,091.85	231,091.85	293,135.28	293,135.28	0.03	62,043.43	62,043.43
101121101	BOSTON PROPERTIES INC	3,832.000	115.18	115.18	432,048.52	432,048.52	441,369.76	441,369.76	0.04	9,321.24	9,321.24
101137107	BOSTON SCIENTIFIC CORP	38,722.000	42.48	42.48	1,036,050.06	1,036,050.06	1,644,910.56	1,644,910.56	0.15	608,860.50	608,860.50
110122108	BRISTOL-MYERS SQUIBB CO	57,141.000	62.35	62.35	2,977,897.86	2,977,897.86	3,562,741.35	3,562,741.35	0.33	584,843.49	584,843.49
11133T103	BROADRIDGE FINANCIAL SOLUTIONS	3,090.000	182.82	182.82	364,610.78	364,610.78	564,913.80	564,913.80	0.05	200,303.02	200,303.02

Asset Detail

S&P 500 INDEX - KR3F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
11135F101	BROADCOM INC	10,967.000	665.41	665.41	2,518,009.73	2,518,009.73	7,297,551.47	7,297,551.47	0.68	4,779,541.74	4,779,541.74
115236101	BROWN & BROWN INC	6,278.000	70.28	70.28	359,434.58	359,434.58	441,217.84	441,217.84	0.04	81,783.26	81,783.26
115637209	BROWN-FORMAN CORP	4,858.000	72.86	72.86	229,144.62	229,144.62	353,953.88	353,953.88	0.03	124,809.26	124,809.26
12503M108	CBOE GLOBAL MARKETS INC	2,789.000	130.40	130.40	272,324.32	272,324.32	363,685.60	363,685.60	0.03	91,361.28	91,361.28
12504L109	CBRE GROUP INC	8,740.000	108.51	108.51	385,764.32	385,764.32	948,377.40	948,377.40	0.09	562,613.08	562,613.08
12514G108	CDW CORP/DE	3,686.000	204.78	204.78	440,665.81	440,665.81	754,819.08	754,819.08	0.07	314,153.27	314,153.27
125269100	CF INDUSTRIES HOLDINGS INC	5,582.000	70.78	70.78	208,368.69	208,368.69	395,093.96	395,093.96	0.04	186,725.27	186,725.27
12541W209	CH ROBINSON WORLDWIDE INC	3,470.000	107.63	107.63	244,485.77	244,485.77	373,476.10	373,476.10	0.03	128,990.33	128,990.33
125523100	CIGNA CORP	8,830.000	229.63	229.63	1,269,561.84	1,269,561.84	2,027,632.90	2,027,632.90	0.19	758,071.06	758,071.06
12572Q105	CME GROUP INC	9,601.000	228.46	228.46	1,405,361.74	1,405,361.74	2,193,444.46	2,193,444.46	0.20	788,082.72	788,082.72
125896100	CMS ENERGY CORP	7,560.000	65.05	65.05	344,802.74	344,802.74	491,778.00	491,778.00	0.05	146,975.26	146,975.26
126408103	CSX CORP	58,590.000	37.60	37.60	917,912.38	917,912.38	2,202,984.00	2,202,984.00	0.20	1,285,071.62	1,285,071.62
126650100	CVS HEALTH CORP	34,646.000	103.16	103.16	2,129,850.05	2,129,850.05	3,574,081.36	3,574,081.36	0.33	1,444,231.31	1,444,231.31
127097103	COTERRA ENERGY INC	21,891.000	19.00	19.00	448,431.89	448,431.89	415,929.00	415,929.00	0.04	-32,502.89	-32,502.89
127387108	CADENCE DESIGN SYSTEMS INC	7,306.000	186.35	186.35	484,364.65	484,364.65	1,361,473.10	1,361,473.10	0.13	877,108.45	877,108.45
12769G100	CAESARS ENTERTAINMENT INC	5,768.000	93.53	93.53	516,480.30	516,480.30	539,481.04	539,481.04	0.05	23,000.74	23,000.74
134429109	CAMPBELL SOUP CO	5,307.000	43.46	43.46	238,011.86	238,011.86	230,642.22	230,642.22	0.02	-7,369.64	-7,369.64
13645T100	CANADIAN PACIFIC RAILWAY LTD	0.932	71.94	71.94	40.98	40.98	67.05	67.05	0.00	26.07	26.07
14040H105	CAPITAL ONE FINANCIAL CORP	11,439.000	145.09	145.09	851,725.20	851,725.20	1,659,684.51	1,659,684.51	0.15	807,959.31	807,959.31
14149Y108	CARDINAL HEALTH INC	7,500.000	51.49	51.49	388,917.09	388,917.09	386,175.00	386,175.00	0.04	-2,742.09	-2,742.09
143130102	CARMAX INC	4,484.000	130.23	130.23	290,423.46	290,423.46	583,951.32	583,951.32	0.05	293,527.86	293,527.86
143658300	CARNIVAL CORP	22,349.000	20.12	20.12	623,646.80	623,646.80	449,661.88	449,661.88	0.04	-173,984.92	-173,984.92
14448C104	CARRIER GLOBAL CORP	23,167.000	54.24	54.24	483,273.16	483,273.16	1,256,578.08	1,256,578.08	0.12	773,304.92	773,304.92
148806102	CATALANT INC	4,437.000	128.03	128.03	397,287.84	397,287.84	568,069.11	568,069.11	0.05	170,781.27	170,781.27
149123101	CATERPILLAR INC	14,228.000	206.74	206.74	1,440,800.30	1,440,800.30	2,941,496.72	2,941,496.72	0.27	1,500,696.42	1,500,696.42
150870103	CELANESE CORP	2,865.000	168.06	168.06	291,346.82	291,346.82	481,491.90	481,491.90	0.04	190,145.08	190,145.08
15135B101	CENTENE CORP	15,475.000	82.40	82.40	969,959.82	969,959.82	1,275,140.00	1,275,140.00	0.12	305,180.18	305,180.18
15189T107	CENTERPOINT ENERGY INC	16,816.000	27.91	27.91	365,973.42	365,973.42	469,334.56	469,334.56	0.04	103,361.14	103,361.14
15677J108	CERIDIAN HCM HOLDING INC	3,747.000	104.46	104.46	407,878.31	407,878.31	391,411.62	391,411.62	0.04	-16,466.69	-16,466.69
156782104	CERNER CORP	7,691.000	92.87	92.87	419,430.55	419,430.55	714,263.17	714,263.17	0.07	294,832.62	294,832.62
159864107	CHARLES RIVER LABORATORIES INT	1,330.000	376.78	376.78	472,490.35	472,490.35	501,117.40	501,117.40	0.05	28,627.05	28,627.05
16119P108	CHARTER COMMUNICATIONS INC	3,276.000	651.97	651.97	1,250,845.94	1,250,845.94	2,135,853.72	2,135,853.72	0.20	885,007.78	885,007.78
166764100	CHEVRON CORP	51,656.000	117.35	117.35	4,542,530.05	4,542,530.05	6,061,831.60	6,061,831.60	0.56	1,519,301.55	1,519,301.55
169656105	CHIPOTLE MEXICAN GRILL INC	756.000	1,748.25	1,748.25	553,442.41	553,442.41	1,321,677.00	1,321,677.00	0.12	768,234.59	768,234.59
171340102	CHURCH & DWIGHT CO INC	6,331.000	102.50	102.50	380,774.74	380,774.74	648,927.50	648,927.50	0.06	268,152.76	268,152.76
172062101	CINCINNATI FINANCIAL CORP	3,983.000	113.93	113.93	262,266.49	262,266.49	453,783.19	453,783.19	0.04	191,516.70	191,516.70
17275R102	CISCO SYSTEMS INC/DELAWARE	108,651.000	63.37	63.37	3,464,686.77	3,464,686.77	6,885,213.87	6,885,213.87	0.64	3,420,527.10	3,420,527.10
172908105	CINTAS CORP	2,332.000	443.17	443.17	436,958.79	436,958.79	1,033,472.44	1,033,472.44	0.10	596,513.65	596,513.65
172967424	CITIGROUP INC	52,989.000	60.39	60.39	3,416,453.61	3,416,453.61	3,200,005.71	3,200,005.71	0.30	-216,447.90	-216,447.90
174610105	CITIZENS FINANCIAL GROUP INC	11,452.000	47.25	47.25	302,812.68	302,812.68	541,107.00	541,107.00	0.05	238,294.32	238,294.32
177376100	CITRIX SYSTEMS INC	3,292.000	94.59	94.59	274,504.63	274,504.63	311,390.28	311,390.28	0.03	36,885.65	36,885.65
189054109	CLOROX CO/THE	3,202.000	174.36	174.36	430,418.19	430,418.19	558,300.72	558,300.72	0.05	127,882.53	127,882.53
191216100	COCA-COLA CO/THE	103,034.000	59.21	59.21	4,298,601.33	4,298,601.33	6,100,643.14	6,100,643.14	0.57	1,802,041.81	1,802,041.81
192446102	COGNIZANT TECHNOLOGY SOLUTIONS	13,659.000	88.72	88.72	691,448.32	691,448.32	1,211,826.48	1,211,826.48	0.11	520,378.16	520,378.16

Asset Detail

S&P 500 INDEX - KR3F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
194162103	COLGATE-PALMOLIVE CO	22,176.000	85.34	85.34	1,394,317.72	1,394,317.72	1,892,499.84	1,892,499.84	0.18	498,182.12	498,182.12
20030N101	COMCAST CORP	122,421.000	50.33	50.33	3,943,241.63	3,943,241.63	6,161,448.93	6,161,448.93	0.57	2,218,207.30	2,218,207.30
200340107	COMERICA INC	3,390.000	87.00	87.00	163,813.72	163,813.72	294,930.00	294,930.00	0.03	131,116.28	131,116.28
205887102	CONAGRA BRANDS INC	12,188.000	34.15	34.15	336,037.83	336,037.83	416,220.20	416,220.20	0.04	80,182.37	80,182.37
20825C104	CONOCOPHILLIPS	34,967.000	72.18	72.18	1,694,607.18	1,694,607.18	2,523,918.06	2,523,918.06	0.23	829,310.88	829,310.88
209115104	CONSOLIDATED EDISON INC	9,343.000	85.32	85.32	646,404.67	646,404.67	797,144.76	797,144.76	0.07	150,740.09	150,740.09
21036P108	CONSTELLATION BRANDS INC	4,330.000	250.97	250.97	576,265.97	576,265.97	1,086,700.10	1,086,700.10	0.10	510,434.13	510,434.13
216648402	COOPER COS INC/THE	1,317.000	418.94	418.94	334,040.88	334,040.88	551,743.98	551,743.98	0.05	217,703.10	217,703.10
217204106	COPART INC	5,772.000	151.62	151.62	456,411.29	456,411.29	875,150.64	875,150.64	0.08	418,739.35	418,739.35
219350105	CORNING INC	20,478.000	37.23	37.23	476,678.84	476,678.84	762,395.94	762,395.94	0.07	285,717.10	285,717.10
22052L104	CORTEVA INC	19,324.000	47.28	47.28	484,344.87	484,344.87	913,638.72	913,638.72	0.08	429,293.85	429,293.85
22160K105	COSTCO WHOLESALE CORP	11,726.000	567.70	567.70	2,448,343.36	2,448,343.36	6,656,850.20	6,656,850.20	0.62	4,208,506.84	4,208,506.84
22822V101	CROWN CASTLE INTERNATIONAL COR	11,301.000	208.74	208.74	1,310,731.25	1,310,731.25	2,358,970.74	2,358,970.74	0.22	1,048,239.49	1,048,239.49
231021106	CUMMINS INC	3,817.000	218.14	218.14	472,318.35	472,318.35	832,640.38	832,640.38	0.08	360,322.03	360,322.03
23331A109	DR HORTON INC	8,789.000	108.45	108.45	348,070.64	348,070.64	953,167.05	953,167.05	0.09	605,096.41	605,096.41
233331107	DTE ENERGY CO	5,086.000	119.54	119.54	394,227.79	394,227.79	607,980.44	607,980.44	0.06	213,752.65	213,752.65
23355L106	DXC TECHNOLOGY CO	6,648.000	32.19	32.19	246,848.64	246,848.64	213,999.12	213,999.12	0.02	-32,849.52	-32,849.52
235851102	DANAHER CORP	16,524.000	329.01	329.01	2,012,576.50	2,012,576.50	5,436,561.24	5,436,561.24	0.50	3,423,984.74	3,423,984.74
237194105	DARDEN RESTAURANTS INC	3,538.000	150.64	150.64	264,420.38	264,420.38	532,964.32	532,964.32	0.05	268,543.94	268,543.94
23918K108	DAVITA INC	1,749.000	113.76	113.76	114,024.34	114,024.34	198,966.24	198,966.24	0.02	84,941.90	84,941.90
244199105	DEERE & CO	7,594.000	342.89	342.89	976,696.74	976,696.74	2,603,906.66	2,603,906.66	0.24	1,627,209.92	1,627,209.92
247361702	DELTA AIR LINES INC	17,563.000	39.08	39.08	638,602.04	638,602.04	686,362.04	686,362.04	0.06	47,760.00	47,760.00
24906P109	DENTSPLY SIRONA INC	5,768.000	55.79	55.79	284,919.19	284,919.19	321,796.72	321,796.72	0.03	36,877.53	36,877.53
25179M103	DEVON ENERGY CORP	16,924.000	44.05	44.05	417,206.89	417,206.89	745,502.20	745,502.20	0.07	328,295.31	328,295.31
252131107	DEXCOM INC	2,636.000	536.95	536.95	1,010,362.12	1,010,362.12	1,415,400.20	1,415,400.20	0.13	405,038.08	405,038.08
25278X109	DIAMONDBACK ENERGY INC	4,527.000	107.85	107.85	342,548.50	342,548.50	488,236.95	488,236.95	0.05	145,688.45	145,688.45
253868103	DIGITAL REALTY TRUST INC	7,421.000	176.87	176.87	908,272.53	908,272.53	1,312,552.27	1,312,552.27	0.12	404,279.74	404,279.74
254687106	WALT DISNEY CO/THE	48,985.000	154.89	154.89	4,772,211.82	4,772,211.82	7,587,286.65	7,587,286.65	0.70	2,815,074.83	2,815,074.83
254709108	DISCOVER FINANCIAL SERVICES	7,869.000	115.56	115.56	413,539.07	413,539.07	909,341.64	909,341.64	0.08	495,802.57	495,802.57
25470F104	DISCOVERY INC	4,376.000	23.54	23.54	111,060.79	111,060.79	103,011.04	103,011.04	0.01	-8,049.75	-8,049.75
25470F302	DISCOVERY INC	7,840.000	22.90	22.90	192,075.68	192,075.68	179,536.00	179,536.00	0.02	-12,539.68	-12,539.68
25470M109	DISH NETWORK CORP	6,699.000	32.44	32.44	285,655.84	285,655.84	217,315.56	217,315.56	0.02	-68,340.28	-68,340.28
256677105	DOLLAR GENERAL CORP	6,269.000	235.83	235.83	728,022.12	728,022.12	1,478,418.27	1,478,418.27	0.14	750,396.15	750,396.15
256746108	DOLLAR TREE INC	6,099.000	140.52	140.52	461,001.56	461,001.56	857,031.48	857,031.48	0.08	396,029.92	396,029.92
25746U109	DOMINION ENERGY INC	21,235.000	78.56	78.56	1,422,134.31	1,422,134.31	1,668,221.60	1,668,221.60	0.15	246,087.29	246,087.29
25754A201	DOMINO'S PIZZA INC	962.000	564.33	564.33	369,755.57	369,755.57	542,885.46	542,885.46	0.05	173,129.89	173,129.89
260003108	DOVER CORP	3,777.000	181.60	181.60	273,787.20	273,787.20	685,903.20	685,903.20	0.06	412,116.00	412,116.00
260557103	DOW INC	19,629.000	56.72	56.72	1,000,796.44	1,000,796.44	1,113,356.88	1,113,356.88	0.10	112,560.44	112,560.44
264411505	DUKE REALTY CORP	10,171.000	65.64	65.64	335,892.17	335,892.17	667,624.44	667,624.44	0.06	331,732.27	331,732.27
26441C204	DUKE ENERGY CORP	20,337.000	104.90	104.90	1,568,463.64	1,568,463.64	2,133,351.30	2,133,351.30	0.20	564,887.66	564,887.66
26614N102	DUPONT DE NEMOURS INC	13,744.000	80.78	80.78	770,071.80	770,071.80	1,110,240.32	1,110,240.32	0.10	340,168.52	340,168.52
26875P101	EOG RESOURCES INC	15,573.000	88.83	88.83	945,078.67	945,078.67	1,383,349.59	1,383,349.59	0.13	438,270.92	438,270.92
277432100	EASTMAN CHEMICAL CO	3,488.000	120.91	120.91	218,315.96	218,315.96	421,734.08	421,734.08	0.04	203,418.12	203,418.12
278642103	EBAY INC	17,312.000	66.50	66.50	533,559.09	533,559.09	1,151,248.00	1,151,248.00	0.11	617,688.91	617,688.91

Asset Detail

S&P 500 INDEX - KR3F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
278865100	ECOLAB INC	6,677.000	234.59	234.59	920,371.59	920,371.59	1,566,357.43	1,566,357.43	0.15	645,985.84	645,985.84
281020107	EDISON INTERNATIONAL	9,975.000	68.25	68.25	565,058.37	565,058.37	680,793.75	680,793.75	0.06	115,735.38	115,735.38
28176E108	EDWARDS LIFESCIENCES CORP	16,416.000	129.55	129.55	764,586.12	764,586.12	2,126,692.80	2,126,692.80	0.20	1,362,106.68	1,362,106.68
285512109	ELECTRONIC ARTS INC	7,457.000	131.90	131.90	573,872.74	573,872.74	983,578.30	983,578.30	0.09	409,705.56	409,705.56
291011104	EMERSON ELECTRIC CO	15,642.000	92.97	92.97	857,982.69	857,982.69	1,454,236.74	1,454,236.74	0.13	596,254.05	596,254.05
29355A107	ENPHASE ENERGY INC	3,846.000	182.94	182.94	739,465.20	739,465.20	703,587.24	703,587.24	0.07	-35,877.96	-35,877.96
29364G103	ENERGY CORP	5,240.000	112.65	112.65	468,776.90	468,776.90	590,286.00	590,286.00	0.05	121,509.10	121,509.10
29414B104	EPAM SYSTEMS INC	1,591.000	668.45	668.45	1,012,415.35	1,012,415.35	1,063,503.95	1,063,503.95	0.10	51,088.60	51,088.60
294429105	EQUIFAX INC	3,258.000	292.79	292.79	359,992.72	359,992.72	953,909.82	953,909.82	0.09	593,917.10	593,917.10
29444U700	EQUINIX INC	2,371.000	845.84	845.84	1,112,702.78	1,112,702.78	2,005,486.64	2,005,486.64	0.19	892,783.86	892,783.86
29476L107	EQUITY RESIDENTIAL	9,067.000	90.50	90.50	609,528.98	609,528.98	820,563.50	820,563.50	0.08	211,034.52	211,034.52
297178105	ESSEX PROPERTY TRUST INC	1,769.000	352.23	352.23	415,336.51	415,336.51	623,094.87	623,094.87	0.06	207,758.36	207,758.36
29786A106	ETSY INC	3,400.000	218.94	218.94	453,203.77	453,203.77	744,396.00	744,396.00	0.07	291,192.23	291,192.23
30034W106	EVERGY INC	6,081.000	68.61	68.61	340,173.37	340,173.37	417,217.41	417,217.41	0.04	77,044.04	77,044.04
30040W108	EVERSOURCE ENERGY	9,078.000	90.98	90.98	571,513.01	571,513.01	825,916.44	825,916.44	0.08	254,403.43	254,403.43
30161N101	EXELON CORP	26,064.000	57.76	57.76	1,019,421.72	1,019,421.72	1,505,456.64	1,505,456.64	0.14	486,034.92	486,034.92
30212P303	EXPEDIA GROUP INC	4,024.000	180.72	180.72	406,994.07	406,994.07	727,217.28	727,217.28	0.07	320,223.21	320,223.21
302130109	EXPEDITORS INTERNATIONAL OF WA	4,474.000	134.29	134.29	247,977.63	247,977.63	600,813.46	600,813.46	0.06	352,835.83	352,835.83
30225T102	EXTRA SPACE STORAGE INC	3,523.000	226.73	226.73	349,366.79	349,366.79	798,769.79	798,769.79	0.07	449,403.00	449,403.00
30231G102	EXXON MOBIL CORP	114,173.000	61.19	61.19	6,504,169.17	6,504,169.17	6,986,245.87	6,986,245.87	0.65	482,076.70	482,076.70
302491303	FMC CORP	3,397.000	109.89	109.89	216,917.94	216,917.94	373,296.33	373,296.33	0.03	156,378.39	156,378.39
30303M102	META PLATFORMS INC	63,418.000	336.35	336.35	9,825,190.25	9,825,190.25	21,330,644.30	21,330,644.30	1.98	11,505,454.05	11,505,454.05
303075105	FACTSET RESEARCH SYSTEMS INC	992.000	486.01	486.01	469,343.97	469,343.97	482,121.92	482,121.92	0.04	12,777.95	12,777.95
311900104	FASTENAL CO	15,364.000	64.06	64.06	421,026.21	421,026.21	984,217.84	984,217.84	0.09	563,191.63	563,191.63
313747206	FEDERAL REALTY INVESTMENT TRUS	1,881.000	136.32	136.32	234,105.22	234,105.22	256,417.92	256,417.92	0.02	22,312.70	22,312.70
31428X106	FEDEX CORP	6,615.000	258.64	258.64	921,511.55	921,511.55	1,710,903.60	1,710,903.60	0.16	789,392.05	789,392.05
315616102	F5 INC	1,590.000	244.71	244.71	201,534.64	201,534.64	389,088.90	389,088.90	0.04	187,554.26	187,554.26
31620M106	FIDELITY NATIONAL INFORMATION	16,129.000	109.15	109.15	1,821,988.31	1,821,988.31	1,760,480.35	1,760,480.35	0.16	-61,507.96	-61,507.96
316773100	FIFTH THIRD BANCORP	18,216.000	43.55	43.55	396,127.13	396,127.13	793,306.80	793,306.80	0.07	397,179.67	397,179.67
33616C100	FIRST REPUBLIC BANK/CA	4,798.000	206.51	206.51	535,201.77	535,201.77	990,834.98	990,834.98	0.09	455,633.21	455,633.21
337738100	FISERV INC	15,891.000	103.79	103.79	1,225,573.12	1,225,573.12	1,649,326.89	1,649,326.89	0.15	423,753.77	423,753.77
337932107	FIRSTENERGY CORP	14,522.000	41.59	41.59	545,074.99	545,074.99	603,969.98	603,969.98	0.06	58,894.99	58,894.99
339041105	FLEETCOR TECHNOLOGIES INC	2,182.000	223.84	223.84	509,863.30	509,863.30	488,418.88	488,418.88	0.05	-21,444.42	-21,444.42
345370860	FORD MOTOR CO	104,013.000	20.77	20.77	982,633.18	982,633.18	2,160,350.01	2,160,350.01	0.20	1,177,716.83	1,177,716.83
34959E109	FORTINET INC	3,569.000	359.40	359.40	373,899.06	373,899.06	1,282,698.60	1,282,698.60	0.12	908,799.54	908,799.54
34959J108	FORTIVE CORP	9,473.000	76.29	76.29	444,896.81	444,896.81	722,695.17	722,695.17	0.07	277,798.36	277,798.36
34964C106	FORTUNE BRANDS HOME & SECURITY	3,611.000	106.90	106.90	230,938.74	230,938.74	386,015.90	386,015.90	0.04	155,077.16	155,077.16
35137L105	FOX CORP	8,376.000	36.90	36.90	272,608.44	272,608.44	309,074.40	309,074.40	0.03	36,465.96	36,465.96
35137L204	FOX CORP	3,857.000	34.27	34.27	122,900.32	122,900.32	132,179.39	132,179.39	0.01	9,279.07	9,279.07
354613101	FRANKLIN RESOURCES INC	7,462.000	33.49	33.49	220,651.02	220,651.02	249,902.38	249,902.38	0.02	29,251.36	29,251.36
35671D857	FREEPORT-MCMORAN INC	39,163.000	41.73	41.73	725,476.97	725,476.97	1,634,271.99	1,634,271.99	0.15	908,795.02	908,795.02
363576109	ARTHUR J GALLAGHER & CO	5,594.000	169.67	169.67	451,224.27	451,224.27	949,133.98	949,133.98	0.09	497,909.71	497,909.71
364760108	GAP INC/THE	5,780.000	17.65	17.65	112,943.40	112,943.40	102,017.00	102,017.00	0.01	-10,926.40	-10,926.40
366651107	GARTNER INC	2,126.000	334.32	334.32	269,802.28	269,802.28	710,764.32	710,764.32	0.07	440,962.04	440,962.04

Asset Detail

S&P 500 INDEX - KR3F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
368736104	GENERAC HOLDINGS INC	1,654.000	351.92	351.92	525,501.49	525,501.49	582,075.68	582,075.68	0.05	56,574.19	56,574.19
369550108	GENERAL DYNAMICS CORP	6,151.000	208.47	208.47	782,278.78	782,278.78	1,282,298.97	1,282,298.97	0.12	500,020.19	500,020.19
369604301	GENERAL ELEC CO	29,399.000	94.47	94.47	4,085,803.89	4,085,803.89	2,777,323.53	2,777,323.53	0.26	-1,308,480.36	-1,308,480.36
370334104	GENERAL MILLS INC	15,592.000	67.38	67.38	785,138.44	785,138.44	1,050,588.96	1,050,588.96	0.10	265,450.52	265,450.52
37045V100	GENERAL MOTORS CO	39,053.000	58.63	58.63	1,419,614.03	1,419,614.03	2,289,677.39	2,289,677.39	0.21	870,063.36	870,063.36
372460105	GENUINE PARTS CO	3,715.000	140.20	140.20	284,212.02	284,212.02	520,843.00	520,843.00	0.05	236,630.98	236,630.98
375558103	GILEAD SCIENCES INC	32,900.000	72.61	72.61	1,761,906.40	1,761,906.40	2,388,869.00	2,388,869.00	0.22	626,962.60	626,962.60
37940X102	GLOBAL PAYMENTS INC	7,886.000	135.18	135.18	927,242.20	927,242.20	1,066,029.48	1,066,029.48	0.10	138,787.28	138,787.28
37959E102	GLOBE LIFE INC	2,498.000	93.72	93.72	144,658.35	144,658.35	234,112.56	234,112.56	0.02	89,454.21	89,454.21
38141G104	GOLDMAN SACHS GROUP INC/THE	8,933.000	382.55	382.55	1,547,250.60	1,547,250.60	3,417,319.15	3,417,319.15	0.32	1,870,068.55	1,870,068.55
384802104	WW GRAINGER INC	1,163.000	518.24	518.24	266,675.84	266,675.84	602,713.12	602,713.12	0.06	336,037.28	336,037.28
40412C101	HCA HEALTHCARE INC	6,216.000	256.92	256.92	636,825.52	636,825.52	1,597,014.72	1,597,014.72	0.15	960,189.20	960,189.20
40434L105	HP INC	30,067.000	37.67	37.67	462,490.68	462,490.68	1,132,623.89	1,132,623.89	0.10	670,133.21	670,133.21
406216101	HALLIBURTON CO	23,988.000	22.87	22.87	532,831.56	532,831.56	548,605.56	548,605.56	0.05	15,774.00	15,774.00
416515104	HARTFORD FINANCIAL SERVICES GR	9,014.000	69.04	69.04	388,995.81	388,995.81	622,326.56	622,326.56	0.06	233,330.75	233,330.75
418056107	HASBRO INC	3,458.000	101.78	101.78	252,818.87	252,818.87	351,955.24	351,955.24	0.03	99,136.37	99,136.37
42250P103	HEALTHPEAK PROPERTIES INC	14,189.000	36.09	36.09	457,830.81	457,830.81	512,081.01	512,081.01	0.05	54,250.20	54,250.20
426281101	JACK HENRY & ASSOCIATES INC	1,958.000	166.99	166.99	286,391.41	286,391.41	326,966.42	326,966.42	0.03	40,575.01	40,575.01
427866108	HERSHEY CO/THE	3,820.000	193.47	193.47	416,117.57	416,117.57	739,055.40	739,055.40	0.07	322,937.83	322,937.83
42809H107	HESS CORP	7,467.000	74.03	74.03	386,164.38	386,164.38	552,782.01	552,782.01	0.05	166,617.63	166,617.63
42824C109	HEWLETT PACKARD ENTERPRISE CO	34,284.000	15.77	15.77	328,010.51	328,010.51	540,658.68	540,658.68	0.05	212,648.17	212,648.17
43300A203	HILTON WORLDWIDE HOLDINGS INC	7,657.000	155.99	155.99	651,438.22	651,438.22	1,194,415.43	1,194,415.43	0.11	542,977.21	542,977.21
436440101	HOLOGIC INC	6,547.000	76.56	76.56	297,018.90	297,018.90	501,238.32	501,238.32	0.05	204,219.42	204,219.42
437076102	HOME DEPOT INC/THE	28,572.000	415.01	415.01	4,417,363.98	4,417,363.98	11,857,665.72	11,857,665.72	1.10	7,440,301.74	7,440,301.74
438516106	HOMEYWELL INTERNATIONAL INC	18,256.000	208.51	208.51	2,064,279.63	2,064,279.63	3,806,558.56	3,806,558.56	0.35	1,742,278.93	1,742,278.93
440452100	HORMEL FOODS CORP	7,389.000	48.81	48.81	267,706.24	267,706.24	360,657.09	360,657.09	0.03	92,950.85	92,950.85
44107P104	HOST HOTELS & RESORTS INC	19,948.000	17.39	17.39	300,397.02	300,397.02	346,895.72	346,895.72	0.03	46,498.70	46,498.70
443201108	HOWMET AEROSPACE INC	10,411.000	31.83	31.83	223,526.14	223,526.14	331,382.13	331,382.13	0.03	107,855.99	107,855.99
444859102	HUMANA INC	3,490.000	463.86	463.86	816,056.42	816,056.42	1,618,871.40	1,618,871.40	0.15	802,814.98	802,814.98
445658107	JB HUNT TRANSPORT SERVICES INC	2,260.000	204.40	204.40	222,784.67	222,784.67	461,944.00	461,944.00	0.04	239,159.33	239,159.33
446150104	HUNTINGTON BANCSHARES INC/OH	38,471.000	15.42	15.42	426,711.67	426,711.67	593,222.82	593,222.82	0.05	166,511.15	166,511.15
446413106	HUNTINGTON INGALLS INDUSTRIES	1,063.000	186.74	186.74	238,765.10	238,765.10	198,504.62	198,504.62	0.02	-40,260.48	-40,260.48
44980X109	IPG PHOTONICS CORP	980.000	172.14	172.14	194,109.62	194,109.62	168,697.20	168,697.20	0.02	-25,412.42	-25,412.42
45167R104	IDEX CORP	1,999.000	236.32	236.32	326,673.41	326,673.41	472,403.68	472,403.68	0.04	145,730.27	145,730.27
45168D104	IDEXX LABORATORIES INC	2,238.000	658.46	658.46	573,004.49	573,004.49	1,473,633.48	1,473,633.48	0.14	900,628.99	900,628.99
452308109	ILLINOIS TOOL WORKS INC	7,566.000	246.80	246.80	861,357.89	861,357.89	1,867,288.80	1,867,288.80	0.17	1,005,930.91	1,005,930.91
452327109	ILLUMINA INC	4,287.000	380.44	380.44	1,117,450.50	1,117,450.50	1,630,946.28	1,630,946.28	0.15	513,495.78	513,495.78
45337C102	INCYTE CORP	4,810.000	73.40	73.40	526,140.31	526,140.31	353,054.00	353,054.00	0.03	-173,086.31	-173,086.31
45687V106	INGERSOLL RAND INC	10,714.000	61.87	61.87	534,697.06	534,697.06	662,875.18	662,875.18	0.06	128,178.12	128,178.12
458140100	INTEL CORP	106,946.000	51.50	51.50	3,960,392.59	3,960,392.59	5,507,719.00	5,507,719.00	0.51	1,547,326.41	1,547,326.41
45866F104	INTERCONTINENTAL EXCHANGE INC	14,909.000	136.77	136.77	1,009,481.85	1,009,481.85	2,039,103.93	2,039,103.93	0.19	1,029,622.08	1,029,622.08
459200101	INTERNATIONAL BUSINESS MACHINE	23,703.000	133.66	133.66	2,829,392.74	2,829,392.74	3,168,142.98	3,168,142.98	0.29	338,750.24	338,750.24
459506101	INTERNATIONAL FLAVORS & FRAGRA	6,836.000	150.65	150.65	820,701.98	820,701.98	1,029,843.40	1,029,843.40	0.10	209,141.42	209,141.42
460146103	INTERNATIONAL PAPER CO	10,089.000	46.98	46.98	374,137.85	374,137.85	473,981.22	473,981.22	0.04	99,843.37	99,843.37

Asset Detail

S&P 500 INDEX - KR3F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
460690100	INTERPUBLIC GROUP OF COS INC/T	10,598.000	37.45	37.45	226,404.31	226,404.31	396,895.10	396,895.10	0.04	170,490.79	170,490.79
461202103	INTUIT INC	7,682.000	643.22	643.22	1,799,700.64	1,799,700.64	4,941,216.04	4,941,216.04	0.46	3,141,515.40	3,141,515.40
46120E602	INTUITIVE SURGICAL INC	9,420.000	359.30	359.30	1,304,176.88	1,304,176.88	3,384,606.00	3,384,606.00	0.31	2,080,429.12	2,080,429.12
46266C105	IQVIA HOLDINGS INC	5,065.000	282.14	282.14	666,839.57	666,839.57	1,429,039.10	1,429,039.10	0.13	762,199.53	762,199.53
46284V101	IRON MOUNTAIN INC	7,418.000	52.33	52.33	231,965.22	231,965.22	388,183.94	388,183.94	0.04	156,218.72	156,218.72
46625H100	JPMORGAN CHASE & CO	78,844.000	158.35	158.35	6,089,705.02	6,089,705.02	12,484,947.40	12,484,947.40	1.16	6,395,242.38	6,395,242.38
469814107	JACOBS ENGINEERING GROUP INC	3,557.000	139.23	139.23	264,330.13	264,330.13	495,241.11	495,241.11	0.05	230,910.98	230,910.98
478160104	JOHNSON & JOHNSON	69,688.000	171.07	171.07	7,431,493.13	7,431,493.13	11,921,526.16	11,921,526.16	1.10	4,490,033.03	4,490,033.03
48203R104	JUNIPER NETWORKS INC	8,758.000	35.71	35.71	222,705.07	222,705.07	312,748.18	312,748.18	0.03	90,043.11	90,043.11
482480100	KLA CORP	4,100.000	430.11	430.11	554,312.37	554,312.37	1,763,451.00	1,763,451.00	0.16	1,209,138.63	1,209,138.63
487836108	KELLOGG CO	6,629.000	64.42	64.42	418,525.10	418,525.10	427,040.18	427,040.18	0.04	8,515.08	8,515.08
493267108	KEYCORP	24,438.000	23.13	23.13	357,919.49	357,919.49	565,250.94	565,250.94	0.05	207,331.45	207,331.45
49338L103	KEYSIGHT TECHNOLOGIES INC	4,939.000	206.51	206.51	400,836.35	400,836.35	1,019,952.89	1,019,952.89	0.09	619,116.54	619,116.54
494368103	KIMBERLY-CLARK CORP	8,817.000	142.92	142.92	924,310.66	924,310.66	1,260,125.64	1,260,125.64	0.12	335,814.98	335,814.98
49446R109	KIMCO REALTY CORP	16,498.000	24.65	24.65	318,452.11	318,452.11	406,675.70	406,675.70	0.04	88,223.59	88,223.59
49456B101	KINDER MORGAN INC	52,310.000	15.86	15.86	1,183,305.06	1,183,305.06	829,636.60	829,636.60	0.08	-353,668.46	-353,668.46
500754106	KRAFT HEINZ CO/THE	18,446.000	35.90	35.90	834,295.76	834,295.76	662,211.40	662,211.40	0.06	-172,084.36	-172,084.36
501044101	KROGER CO/THE	18,069.000	45.26	45.26	459,949.14	459,949.14	817,802.94	817,802.94	0.08	357,853.80	357,853.80
50155Q100	KYNDRYL HOLDINGS INC	0.600	18.10	18.10	15.76	15.76	10.86	10.86	0.00	-4.90	-4.90
501889208	LKQ CORP	7,169.000	60.03	60.03	228,247.91	228,247.91	430,355.07	430,355.07	0.04	202,107.16	202,107.16
502431109	L3HARRIS TECHNOLOGIES INC	5,333.000	213.24	213.24	1,042,467.65	1,042,467.65	1,137,208.92	1,137,208.92	0.11	94,741.27	94,741.27
50540R409	LABORATORY CORP OF AMERICA HOL	2,445.000	314.21	314.21	348,083.11	348,083.11	768,243.45	768,243.45	0.07	420,160.34	420,160.34
512807108	LAM RESEARCH CORP	3,831.000	719.15	719.15	801,844.50	801,844.50	2,755,063.65	2,755,063.65	0.26	1,953,219.15	1,953,219.15
513272104	LAMB WESTON HOLDINGS INC	3,906.000	63.38	63.38	280,660.29	280,660.29	247,562.28	247,562.28	0.02	-33,098.01	-33,098.01
517834107	LAS VEGAS SANDS CORP	9,578.000	37.64	37.64	529,547.33	529,547.33	360,515.92	360,515.92	0.03	-169,031.41	-169,031.41
518439104	ESTEE LAUDER COS INC/THE	6,130.000	370.20	370.20	890,176.85	890,176.85	2,269,326.00	2,269,326.00	0.21	1,379,149.15	1,379,149.15
525327102	LEIDOS HOLDINGS INC	3,742.000	88.90	88.90	334,530.04	334,530.04	332,663.80	332,663.80	0.03	-1,866.24	-1,866.24
526057104	LENNAR CORP	7,492.000	116.16	116.16	393,700.57	393,700.57	870,270.72	870,270.72	0.08	476,570.15	476,570.15
532457108	ELI LILLY & CO	19,083.000	276.22	276.22	2,302,195.80	2,302,195.80	5,271,106.26	5,271,106.26	0.49	2,968,910.46	2,968,910.46
534187109	LINCOLN NATIONAL CORP	4,517.000	68.26	68.26	182,793.91	182,793.91	308,330.42	308,330.42	0.03	125,536.51	125,536.51
538034109	LIVE NATION ENTERTAINMENT INC	3,876.000	119.69	119.69	275,919.20	275,919.20	463,918.44	463,918.44	0.04	187,999.24	187,999.24
539830109	LOCKHEED MARTIN CORP	6,616.000	355.41	355.41	1,669,739.45	1,669,739.45	2,351,392.56	2,351,392.56	0.22	681,653.11	681,653.11
540424108	LOEWS CORP	5,278.000	57.76	57.76	217,733.31	217,733.31	304,857.28	304,857.28	0.03	87,123.97	87,123.97
548661107	LOWE'S COS INC	18,565.000	258.48	258.48	1,554,374.19	1,554,374.19	4,798,681.20	4,798,681.20	0.44	3,244,307.01	3,244,307.01
550241103	LUMEN TECHNOLOGIES INC	23,738.000	12.55	12.55	438,449.86	438,449.86	297,911.90	297,911.90	0.03	-140,537.96	-140,537.96
55261F104	M&T BANK CORP	3,376.000	153.58	153.58	390,146.89	390,146.89	518,486.08	518,486.08	0.05	128,339.19	128,339.19
552953101	MGM RESORTS INTERNATIONAL	10,578.000	44.88	44.88	299,410.00	299,410.00	474,740.64	474,740.64	0.04	175,330.64	175,330.64
55354G100	MSCI INC	2,202.000	612.69	612.69	556,693.58	556,693.58	1,349,143.38	1,349,143.38	0.12	792,449.80	792,449.80
565849106	MARATHON OIL CORP	20,693.000	16.42	16.42	237,996.50	237,996.50	339,779.06	339,779.06	0.03	101,782.56	101,782.56
56585A102	MARATHON PETROLEUM CORP	16,471.000	63.99	63.99	610,173.12	610,173.12	1,053,979.29	1,053,979.29	0.10	443,806.17	443,806.17
57060D108	MARKETAXESS HOLDINGS INC	990.000	411.27	411.27	373,991.16	373,991.16	407,157.30	407,157.30	0.04	33,166.14	33,166.14
571748102	MARSH & MCLENNAN COS INC	13,497.000	173.82	173.82	1,018,300.92	1,018,300.92	2,346,048.54	2,346,048.54	0.22	1,327,747.62	1,327,747.62
571903202	MARRIOTT INTERNATIONAL INC/MD	7,516.000	165.24	165.24	657,618.71	657,618.71	1,241,943.84	1,241,943.84	0.12	584,325.13	584,325.13
573284106	MARTIN MARIETTA MATERIALS INC	1,660.000	440.52	440.52	319,607.54	319,607.54	731,263.20	731,263.20	0.07	411,655.66	411,655.66

Asset Detail

S&P 500 INDEX - KR3F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
574599106	MASCO CORP	6,506.000	70.22	70.22	201,594.14	201,594.14	456,851.32	456,851.32	0.04	255,257.18	255,257.18
57636Q104	MASTERCARD INC	22,512.000	359.32	359.32	4,101,191.75	4,101,191.75	8,089,011.84	8,089,011.84	0.75	3,987,820.09	3,987,820.09
57667L107	MATCH GROUP INC	7,514.000	132.25	132.25	1,176,458.52	1,176,458.52	993,726.50	993,726.50	0.09	-182,732.02	-182,732.02
579780206	MCCORMICK & CO INC/MD	6,488.000	96.61	96.61	358,837.74	358,837.74	626,805.68	626,805.68	0.06	267,967.94	267,967.94
580135101	MCDONALD'S CORP	19,867.000	268.07	268.07	2,684,471.68	2,684,471.68	5,325,746.69	5,325,746.69	0.49	2,641,275.01	2,641,275.01
58155Q103	MCKESSON CORP	4,056.000	248.57	248.57	512,709.66	512,709.66	1,008,199.92	1,008,199.92	0.09	495,490.26	495,490.26
58933Y105	MERCK & CO INC	65,973.000	76.64	76.64	3,986,625.54	3,986,625.54	5,056,170.72	5,056,170.72	0.47	1,069,545.18	1,069,545.18
59156R108	METLIFE INC	19,044.000	62.49	62.49	722,449.60	722,449.60	1,190,059.56	1,190,059.56	0.11	467,609.96	467,609.96
592688105	METTLER-TOLEDO INTERNATIONAL I	609.000	1,697.21	1,697.21	391,658.71	391,658.71	1,033,600.89	1,033,600.89	0.10	641,942.18	641,942.18
594918104	MICROSOFT CORP	204,057.000	336.32	336.32	24,323,224.92	24,323,224.92	68,628,450.24	68,628,450.24	6.36	44,305,225.32	44,305,225.32
595017104	MICROCHIP TECHNOLOGY INC	14,986.000	87.06	87.06	623,080.17	623,080.17	1,304,681.16	1,304,681.16	0.12	681,600.99	681,600.99
595112103	MICRON TECHNOLOGY INC	30,302.000	93.15	93.15	1,103,004.41	1,103,004.41	2,822,631.30	2,822,631.30	0.26	1,719,626.89	1,719,626.89
59522J103	MID-AMERICA APARTMENT COMMUNIT	3,019.000	229.44	229.44	339,404.50	339,404.50	692,679.36	692,679.36	0.06	353,274.86	353,274.86
60770K107	MODERNA INC	9,323.000	253.98	253.98	3,618,042.64	3,618,042.64	2,367,855.54	2,367,855.54	0.22	-1,250,187.10	-1,250,187.10
608190104	MOHAWK INDUSTRIES INC	1,490.000	182.18	182.18	205,533.42	205,533.42	271,448.20	271,448.20	0.03	65,914.78	65,914.78
60871R209	MOLSON COORS BEVERAGE CO	5,165.000	46.35	46.35	281,859.22	281,859.22	239,397.75	239,397.75	0.02	-42,461.47	-42,461.47
609207105	MONDELEZ INTERNATIONAL INC	36,203.000	66.31	66.31	1,417,458.43	1,417,458.43	2,400,620.93	2,400,620.93	0.22	983,162.50	983,162.50
609839105	MONOLITHIC POWER SYSTEMS INC	1,171.000	493.33	493.33	412,723.99	412,723.99	577,689.43	577,689.43	0.05	164,965.44	164,965.44
61174X109	MONSTER BEVERAGE CORP	9,966.000	96.04	96.04	521,784.93	521,784.93	957,134.64	957,134.64	0.09	435,349.71	435,349.71
615369105	MOODY'S CORP	4,306.000	390.58	390.58	692,906.43	692,906.43	1,681,837.48	1,681,837.48	0.16	988,931.05	988,931.05
617446448	MORGAN STANLEY	38,037.000	98.16	98.16	1,528,321.28	1,528,321.28	3,733,711.92	3,733,711.92	0.35	2,205,390.64	2,205,390.64
61945C103	MOSAIC CO/THE	9,781.000	39.29	39.29	311,997.02	311,997.02	384,295.49	384,295.49	0.04	72,298.47	72,298.47
620076307	MOTOROLA SOLUTIONS INC	4,504.000	271.70	271.70	508,344.61	508,344.61	1,223,736.80	1,223,736.80	0.11	715,392.19	715,392.19
629377508	NRG ENERGY INC	6,598.000	43.08	43.08	185,437.73	185,437.73	284,241.84	284,241.84	0.03	98,804.11	98,804.11
62944T105	NVR INC	89.000	5,908.87	5,908.87	319,674.52	319,674.52	525,889.43	525,889.43	0.05	206,214.91	206,214.91
631103108	NASDAQ INC	3,087.000	210.01	210.01	261,463.73	261,463.73	648,300.87	648,300.87	0.06	386,837.14	386,837.14
64110D104	NETAPP INC	5,925.000	91.99	91.99	277,468.77	277,468.77	545,040.75	545,040.75	0.05	267,571.98	267,571.98
64110L106	NETFLIX INC	12,052.000	602.44	602.44	3,192,254.04	3,192,254.04	7,260,606.88	7,260,606.88	0.67	4,068,352.84	4,068,352.84
651229106	NEWELL BRANDS INC	10,173.000	21.84	21.84	245,989.92	245,989.92	222,178.32	222,178.32	0.02	-23,811.60	-23,811.60
651639106	NEWMONT CORP	20,417.000	62.02	62.02	841,645.66	841,645.66	1,266,262.34	1,266,262.34	0.12	424,616.68	424,616.68
65249B109	NEWS CORP	10,397.000	22.31	22.31	139,001.86	139,001.86	231,957.07	231,957.07	0.02	92,955.21	92,955.21
65249B208	NEWS CORP	3,199.000	22.50	22.50	45,083.92	45,083.92	71,977.50	71,977.50	0.01	26,893.58	26,893.58
65339F101	NEXTERA ENERGY INC	51,511.000	93.36	93.36	2,302,916.74	2,302,916.74	4,809,066.96	4,809,066.96	0.45	2,506,150.22	2,506,150.22
654106103	NIKE INC	34,931.000	166.67	166.67	2,570,034.03	2,570,034.03	5,821,949.77	5,821,949.77	0.54	3,251,915.74	3,251,915.74
65473P105	NISOURCE INC	10,287.000	27.61	27.61	209,681.01	209,681.01	284,024.07	284,024.07	0.03	74,343.06	74,343.06
655844108	NORFOLK SOUTHERN CORP	6,394.000	297.71	297.71	804,337.75	804,337.75	1,903,557.74	1,903,557.74	0.18	1,099,219.99	1,099,219.99
665859104	NORTHERN TRUST CORP	5,514.000	119.61	119.61	390,475.21	390,475.21	659,529.54	659,529.54	0.06	269,054.33	269,054.33
666807102	NORTHROP GRUMMAN CORP	3,981.000	387.07	387.07	819,226.79	819,226.79	1,540,925.67	1,540,925.67	0.14	721,698.88	721,698.88
668771108	NORTONLIFELOCK INC	14,879.000	25.98	25.98	302,180.86	302,180.86	386,556.42	386,556.42	0.04	84,375.56	84,375.56
670346105	NUCOR CORP	7,991.000	114.15	114.15	390,727.35	390,727.35	912,172.65	912,172.65	0.08	521,445.30	521,445.30
67066G104	NUVIA CORP	67,116.000	294.11	294.11	4,140,754.59	4,140,754.59	19,739,486.76	19,739,486.76	1.83	15,598,732.17	15,598,732.17
67103H107	O'REILLY AUTOMOTIVE INC	1,759.000	706.23	706.23	467,888.66	467,888.66	1,242,258.57	1,242,258.57	0.12	774,369.91	774,369.91
674599105	OCCIDENTAL PETROLEUM CORP	24,165.000	28.99	28.99	798,761.92	798,761.92	700,543.35	700,543.35	0.06	-98,218.57	-98,218.57
679580100	OLD DOMINION FREIGHT LINE INC	2,512.000	358.38	358.38	367,384.93	367,384.93	900,250.56	900,250.56	0.08	532,865.63	532,865.63

Asset Detail

S&P 500 INDEX - KR3F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
681919106	OMNICOM GROUP INC	5,594.000	73.27	73.27	337,343.64	337,343.64	409,872.38	409,872.38	0.04	72,528.74	72,528.74
682680103	ONEOK INC	12,211.000	58.76	58.76	536,627.96	536,627.96	717,518.36	717,518.36	0.07	180,890.40	180,890.40
68389X105	ORACLE CORP	41,977.000	87.21	87.21	1,693,834.03	1,693,834.03	3,660,814.17	3,660,814.17	0.34	1,966,980.14	1,966,980.14
68622V106	ORGANON & CO	6,486.000	30.45	30.45	178,028.42	178,028.42	197,498.70	197,498.70	0.02	19,470.28	19,470.28
68902V107	OTIS WORLDWIDE CORP	11,199.000	87.07	87.07	582,592.18	582,592.18	975,096.93	975,096.93	0.09	392,504.75	392,504.75
693475105	PNC FINANCIAL SERVICES GROUP I	11,199.000	200.52	200.52	1,069,836.97	1,069,836.97	2,245,623.48	2,245,623.48	0.21	1,175,786.51	1,175,786.51
693506107	PPG INDUSTRIES INC	6,126.000	172.44	172.44	522,447.23	522,447.23	1,056,367.44	1,056,367.44	0.10	533,920.21	533,920.21
69351T106	PPL CORP	19,745.000	30.06	30.06	565,300.63	565,300.63	593,534.70	593,534.70	0.05	28,234.07	28,234.07
693656100	PVH CORP	1,950.000	106.65	106.65	182,678.88	182,678.88	207,967.50	207,967.50	0.02	25,288.62	25,288.62
69370C100	PTC INC	2,885.000	121.15	121.15	378,535.27	378,535.27	349,517.75	349,517.75	0.03	-29,017.52	-29,017.52
693718108	PACCAR INC	9,583.000	88.26	88.26	518,070.50	518,070.50	845,795.58	845,795.58	0.08	327,725.08	327,725.08
695156109	PACKAGING CORP OF AMERICA	2,481.000	136.15	136.15	276,852.48	276,852.48	337,788.15	337,788.15	0.03	60,935.67	60,935.67
701094104	PARKER-HANNIFIN CORP	3,453.000	318.12	318.12	475,352.45	475,352.45	1,098,468.36	1,098,468.36	0.10	623,115.91	623,115.91
704326107	PAYCHEX INC	8,477.000	136.50	136.50	499,785.86	499,785.86	1,157,110.50	1,157,110.50	0.11	657,324.64	657,324.64
70432V102	PAYCOM SOFTWARE INC	1,313.000	415.19	415.19	397,551.86	397,551.86	545,144.47	545,144.47	0.05	147,592.61	147,592.61
70450Y103	PAYPAL HOLDINGS INC	31,272.000	188.58	188.58	3,185,100.07	3,185,100.07	5,897,273.76	5,897,273.76	0.55	2,712,173.69	2,712,173.69
707569109	PENN NATIONAL GAMING INC	4,668.000	51.85	51.85	504,277.55	504,277.55	242,035.80	242,035.80	0.02	-262,241.75	-262,241.75
712704105	PEOPLE'S UNITED FINANCIAL INC	11,269.000	17.82	17.82	168,411.10	168,411.10	200,813.58	200,813.58	0.02	32,402.48	32,402.48
713448108	PEPSICO INC	36,659.000	173.71	173.71	3,664,976.88	3,664,976.88	6,368,034.89	6,368,034.89	0.59	2,703,058.01	2,703,058.01
714046109	PERKINELMER INC	3,293.000	201.06	201.06	270,105.03	270,105.03	662,090.58	662,090.58	0.06	391,985.55	391,985.55
717081103	PFIZER INC	136,879.000	59.05	59.05	4,269,826.23	4,269,826.23	8,082,704.95	8,082,704.95	0.75	3,812,878.72	3,812,878.72
718172109	PHILIP MORRIS INTERNATIONAL IN	40,778.000	95.00	95.00	2,844,998.80	2,844,998.80	3,873,910.00	3,873,910.00	0.36	1,028,911.20	1,028,911.20
718546104	PHILLIPS 66	11,746.000	72.46	72.46	739,871.17	739,871.17	851,115.16	851,115.16	0.08	111,243.99	111,243.99
723484101	PINNACLE WEST CAPITAL CORP	2,988.000	70.59	70.59	206,989.08	206,989.08	210,922.92	210,922.92	0.02	3,933.84	3,933.84
723787107	PIONEER NATURAL RESOURCES CO	6,113.000	181.88	181.88	732,265.14	732,265.14	1,111,832.44	1,111,832.44	0.10	379,567.30	379,567.30
73278L105	POOL CORP	1,092.000	566.00	566.00	384,368.90	384,368.90	618,072.00	618,072.00	0.06	233,703.10	233,703.10
74144T108	T ROWE PRICE GROUP INC	6,025.000	196.64	196.64	564,675.74	564,675.74	1,184,756.00	1,184,756.00	0.11	620,080.26	620,080.26
74251V102	PRINCIPAL FINANCIAL GROUP INC	6,524.000	72.33	72.33	262,793.30	262,793.30	471,880.92	471,880.92	0.04	209,087.62	209,087.62
742718109	PROCTER & GAMBLE CO/THE	63,927.000	163.58	163.58	5,712,541.07	5,712,541.07	10,457,178.66	10,457,178.66	0.97	4,744,637.59	4,744,637.59
743315103	PROGRESSIVE CORP/THE	14,837.000	102.65	102.65	801,642.10	801,642.10	1,523,018.05	1,523,018.05	0.14	721,375.95	721,375.95
74340W103	PROLOGIS INC	19,333.000	168.36	168.36	1,342,648.97	1,342,648.97	3,254,903.88	3,254,903.88	0.30	1,912,254.91	1,912,254.91
744320102	PRUDENTIAL FINANCIAL INC	10,073.000	108.24	108.24	701,648.26	701,648.26	1,090,301.52	1,090,301.52	0.10	388,653.26	388,653.26
744573106	PUBLIC SERVICE ENTERPRISE GROU	13,375.000	66.73	66.73	554,330.96	554,330.96	892,513.75	892,513.75	0.08	338,182.79	338,182.79
74460D109	PUBLIC STORAGE	3,982.000	374.56	374.56	781,847.99	781,847.99	1,491,497.92	1,491,497.92	0.14	709,649.93	709,649.93
745867101	PULTEGROUP INC	6,793.000	57.16	57.16	174,706.08	174,706.08	388,287.88	388,287.88	0.04	213,581.80	213,581.80
74736K101	QORVO INC	3,060.000	156.39	156.39	274,161.83	274,161.83	478,553.40	478,553.40	0.04	204,391.57	204,391.57
747525103	QUALCOMM INC	30,769.000	182.87	182.87	2,311,489.64	2,311,489.64	5,626,727.03	5,626,727.03	0.52	3,315,237.39	3,315,237.39
74762E102	QUANTA SERVICES INC	3,812.000	114.66	114.66	151,823.19	151,823.19	437,083.92	437,083.92	0.04	285,260.73	285,260.73
74834L100	QUEST DIAGNOSTICS INC	3,156.000	173.01	173.01	260,118.61	260,118.61	546,019.56	546,019.56	0.05	285,900.95	285,900.95
751212101	RALPH LAUREN CORP	1,339.000	118.86	118.86	148,887.28	148,887.28	159,153.54	159,153.54	0.01	10,266.26	10,266.26
754730109	RAYMOND JAMES FINANCIAL INC	4,853.500	100.40	100.40	259,481.89	259,481.89	487,291.40	487,291.40	0.05	227,809.51	227,809.51
75513E101	RAYTHEON TECHNOLOGIES CORP	40,643.381	86.06	86.06	2,583,204.86	2,583,204.86	3,497,769.37	3,497,769.37	0.32	914,564.51	914,564.51
756109104	REALTY INCOME CORP	15,130.000	71.59	71.59	966,299.27	966,299.27	1,083,156.70	1,083,156.70	0.10	116,857.43	116,857.43
758849103	REGENCY CENTERS CORP	4,156.000	75.35	75.35	251,446.95	251,446.95	313,154.60	313,154.60	0.03	61,707.65	61,707.65

Asset Detail

S&P 500 INDEX - KR3F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
75886F107	REGENERON PHARMACEUTICALS INC	3,020.000	631.52	631.52	1,372,221.25	1,372,221.25	1,907,190.40	1,907,190.40	0.18	534,969.15	534,969.15
7591EP100	REGIONS FINANCIAL CORP	25,486.000	21.80	21.80	341,102.17	341,102.17	555,594.80	555,594.80	0.05	214,492.63	214,492.63
760759100	REPUBLIC SERVICES INC	5,482.000	139.45	139.45	353,763.12	353,763.12	764,464.90	764,464.90	0.07	410,701.78	410,701.78
761152107	RESMED INC	3,961.000	260.48	260.48	599,552.74	599,552.74	1,031,761.28	1,031,761.28	0.10	432,208.54	432,208.54
770323103	ROBERT HALF INTERNATIONAL INC	2,962.000	111.52	111.52	136,404.96	136,404.96	330,322.24	330,322.24	0.03	193,917.28	193,917.28
773903109	ROCKWELL AUTOMATION INC	3,063.000	348.85	348.85	403,364.11	403,364.11	1,068,527.55	1,068,527.55	0.10	665,163.44	665,163.44
775711104	ROLLINS INC	5,976.000	34.21	34.21	167,170.66	167,170.66	204,438.96	204,438.96	0.02	37,268.30	37,268.30
776696106	ROPER TECHNOLOGIES INC	2,717.000	491.86	491.86	657,738.68	657,738.68	1,336,383.62	1,336,383.62	0.12	678,644.94	678,644.94
778296103	ROSS STORES INC	9,586.000	114.28	114.28	607,554.69	607,554.69	1,095,488.08	1,095,488.08	0.10	487,933.39	487,933.39
78409V104	S&P GLOBAL INC	6,393.000	471.93	471.93	1,163,633.15	1,163,633.15	3,017,048.49	3,017,048.49	0.28	1,853,415.34	1,853,415.34
78410G104	SBA COMMUNICATIONS CORP	2,870.000	389.02	389.02	611,724.90	611,724.90	1,116,487.40	1,116,487.40	0.10	504,762.50	504,762.50
78486Q101	SVB FINANCIAL GROUP	1,565.000	678.24	678.24	489,138.95	489,138.95	1,061,445.60	1,061,445.60	0.10	572,306.65	572,306.65
79466L302	SALESFORCE.COM INC	26,586.000	254.13	254.13	3,805,889.69	3,805,889.69	6,756,300.18	6,756,300.18	0.63	2,950,410.49	2,950,410.49
806407102	HENRY SCHEIN INC	3,776.000	77.53	77.53	225,280.36	225,280.36	292,753.28	292,753.28	0.03	67,472.92	67,472.92
806857108	SCHLUMBERGER LTD	37,684.000	29.95	29.95	1,484,310.64	1,484,310.64	1,128,635.80	1,128,635.80	0.10	-355,674.84	-355,674.84
808513105	CHARLES SCHWAB CORP/THE	38,938.000	84.10	84.10	1,403,154.17	1,403,154.17	3,274,685.80	3,274,685.80	0.30	1,871,531.63	1,871,531.63
81211K100	SEALED AIR CORP	3,876.000	67.47	67.47	124,875.84	124,875.84	261,513.72	261,513.72	0.02	136,637.88	136,637.88
816851109	SEMPRA ENERGY	8,425.000	132.28	132.28	874,946.77	874,946.77	1,114,459.00	1,114,459.00	0.10	239,512.23	239,512.23
81762P102	SERVICENOW INC	5,490.000	649.11	649.11	2,012,181.02	2,012,181.02	3,563,613.90	3,563,613.90	0.33	1,551,432.88	1,551,432.88
824348106	SHERWIN-WILLIAMS CO/THE	6,385.000	352.16	352.16	815,343.47	815,343.47	2,248,541.60	2,248,541.60	0.21	1,433,198.13	1,433,198.13
82669G104	SIGNATURE BANK/NEW YORK NY	1,607.000	323.47	323.47	487,690.75	487,690.75	519,816.29	519,816.29	0.05	32,125.54	32,125.54
828806109	SIMON PROPERTY GROUP INC	8,795.000	159.77	159.77	1,025,696.97	1,025,696.97	1,405,177.15	1,405,177.15	0.13	379,480.18	379,480.18
83088M102	SKYWORKS SOLUTIONS INC	4,836.000	155.14	155.14	499,914.95	499,914.95	750,257.04	750,257.04	0.07	250,342.09	250,342.09
831865209	A O SMITH CORP	3,505.000	85.85	85.85	186,492.45	186,492.45	300,904.25	300,904.25	0.03	114,411.80	114,411.80
832696405	J M SMUCKER CO/THE	2,836.000	135.82	135.82	284,845.73	284,845.73	385,185.52	385,185.52	0.04	100,339.79	100,339.79
833034101	SNAP-ON INC	1,418.000	215.38	215.38	178,283.82	178,283.82	305,408.84	305,408.84	0.03	127,125.02	127,125.02
83417M104	SOLAREGE TECHNOLOGIES INC	1,468.000	280.57	280.57	424,045.01	424,045.01	411,876.76	411,876.76	0.04	-12,168.25	-12,168.25
842587107	SOUTHERN CO/THE	27,836.000	68.58	68.58	1,348,566.05	1,348,566.05	1,908,992.88	1,908,992.88	0.18	560,426.83	560,426.83
844741108	SOUTHWEST AIRLINES CO	16,205.000	42.84	42.84	536,099.86	536,099.86	694,222.20	694,222.20	0.06	158,122.34	158,122.34
854502101	STANLEY BLACK & DECKER INC	4,383.000	188.62	188.62	482,707.21	482,707.21	826,721.46	826,721.46	0.08	344,014.25	344,014.25
855244109	STARBUCKS CORP	32,048.000	116.97	116.97	1,915,214.54	1,915,214.54	3,748,654.56	3,748,654.56	0.35	1,833,440.02	1,833,440.02
857477103	STATE STREET CORP	9,771.000	93.00	93.00	592,185.69	592,185.69	908,703.00	908,703.00	0.08	316,517.31	316,517.31
863667101	STRYKER CORP	9,148.000	267.42	267.42	1,410,827.86	1,410,827.86	2,446,358.16	2,446,358.16	0.23	1,035,530.30	1,035,530.30
871332102	SYLVAMO CORP	0.547	27.89	27.89	12.87	12.87	15.26	15.26	0.00	2.39	2.39
871607107	SYNOPSIS INC	4,020.000	368.50	368.50	506,872.05	506,872.05	1,481,370.00	1,481,370.00	0.14	974,497.95	974,497.95
87165B103	SYNCHRONY FINANCIAL	14,474.000	46.39	46.39	455,594.12	455,594.12	671,448.86	671,448.86	0.06	215,854.74	215,854.74
871829107	SYSCO CORP	13,696.000	78.55	78.55	728,458.76	728,458.76	1,075,820.80	1,075,820.80	0.10	347,362.04	347,362.04
872540109	TJX COS INC/THE	32,108.000	75.92	75.92	1,267,785.89	1,267,785.89	2,437,639.36	2,437,639.36	0.23	1,169,853.47	1,169,853.47
872590104	T-MOBILE US INC	15,360.000	115.98	115.98	1,523,537.68	1,523,537.68	1,781,452.80	1,781,452.80	0.16	257,915.12	257,915.12
874054109	TAKE-TWO INTERACTIVE SOFTWARE	3,009.000	177.72	177.72	370,277.59	370,277.59	534,759.48	534,759.48	0.05	164,481.89	164,481.89
876030107	TAPESTRY INC	7,630.000	40.60	40.60	284,390.41	284,390.41	309,778.00	309,778.00	0.03	25,387.59	25,387.59
87612E106	TARGET CORP	13,738.000	231.44	231.44	1,330,931.31	1,330,931.31	3,179,522.72	3,179,522.72	0.29	1,848,591.41	1,848,591.41
879360105	TELEDYNE TECHNOLOGIES INC	1,254.000	436.89	436.89	438,790.02	438,790.02	547,860.06	547,860.06	0.05	109,070.04	109,070.04
879369106	TELEFLEX INC	1,259.000	328.48	328.48	410,295.16	410,295.16	413,556.32	413,556.32	0.04	3,261.16	3,261.16

Asset Detail

S&P 500 INDEX - KR3F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
880770102	TERADYNE INC	4,318.000	163.53	163.53	366,104.12	366,104.12	706,122.54	706,122.54	0.07	340,018.42	340,018.42
88160R101	TESLA INC	22,623.000	1,056.78	1,056.78	16,328,287.00	16,328,287.00	23,907,533.94	23,907,533.94	2.21	7,579,246.94	7,579,246.94
882508104	TEXAS INSTRUMENTS INC	25,105.000	188.47	188.47	2,168,503.62	2,168,503.62	4,731,539.35	4,731,539.35	0.44	2,563,035.73	2,563,035.73
883203101	TEXTRON INC	5,809.000	77.20	77.20	201,729.43	201,729.43	448,454.80	448,454.80	0.04	246,725.37	246,725.37
883556102	THERMO FISHER SCIENTIFIC INC	10,130.000	667.24	667.24	2,531,380.33	2,531,380.33	6,759,141.20	6,759,141.20	0.63	4,227,760.87	4,227,760.87
88579Y101	3M CO	15,186.000	177.63	177.63	1,928,676.22	1,928,676.22	2,697,489.18	2,697,489.18	0.25	768,812.96	768,812.96
892356106	TRACTOR SUPPLY CO	3,076.000	238.60	238.60	307,563.53	307,563.53	733,933.60	733,933.60	0.07	426,370.07	426,370.07
893641100	TRANSDIGM GROUP INC	1,425.000	636.28	636.28	584,600.34	584,600.34	906,699.00	906,699.00	0.08	322,098.66	322,098.66
89417E109	TRAVELERS COS INC/THE	6,400.000	156.43	156.43	608,729.63	608,729.63	1,001,152.00	1,001,152.00	0.09	392,422.37	392,422.37
896239100	TRIMBLE INC	6,679.000	87.19	87.19	480,388.52	480,388.52	582,342.01	582,342.01	0.05	101,953.49	101,953.49
89832Q109	TRUIST FINANCIAL CORP	35,585.000	58.55	58.55	1,325,987.37	1,325,987.37	2,083,501.75	2,083,501.75	0.19	757,514.38	757,514.38
90184L102	TWITTER INC	22,113.000	43.22	43.22	911,353.94	911,353.94	955,723.86	955,723.86	0.09	44,369.92	44,369.92
902252105	TYLER TECHNOLOGIES INC	1,107.000	537.95	537.95	390,315.59	390,315.59	595,510.65	595,510.65	0.06	205,195.06	205,195.06
902494103	TYSON FOODS INC	7,887.000	87.16	87.16	401,664.22	401,664.22	687,430.92	687,430.92	0.06	285,766.70	285,766.70
902653104	UDR INC	7,803.000	59.99	59.99	323,258.03	323,258.03	468,101.97	468,101.97	0.04	144,843.94	144,843.94
902973304	US BANCORP	36,213.000	56.17	56.17	1,382,796.21	1,382,796.21	2,034,084.21	2,034,084.21	0.19	651,288.00	651,288.00
90384S303	ULTA BEAUTY INC	1,479.000	412.34	412.34	354,383.19	354,383.19	609,850.86	609,850.86	0.06	255,467.67	255,467.67
904311107	UNDER ARMOUR INC	5,282.000	21.19	21.19	119,121.12	119,121.12	111,925.58	111,925.58	0.01	-7,195.54	-7,195.54
904311206	UNDER ARMOUR INC	6,045.000	18.04	18.04	124,821.34	124,821.34	109,051.80	109,051.80	0.01	-15,769.54	-15,769.54
907818108	UNION PACIFIC CORP	17,029.000	251.93	251.93	1,851,677.84	1,851,677.84	4,290,115.97	4,290,115.97	0.40	2,438,438.13	2,438,438.13
910047109	UNITED AIRLINES HOLDINGS INC	8,998.000	43.78	43.78	475,657.90	475,657.90	393,932.44	393,932.44	0.04	-81,725.46	-81,725.46
911312106	UNITED PARCEL SERVICE INC	19,211.000	214.34	214.34	2,002,263.15	2,002,263.15	4,117,685.74	4,117,685.74	0.38	2,115,422.59	2,115,422.59
911363109	UNITED RENTALS INC	1,948.000	332.29	332.29	268,124.82	268,124.82	647,300.92	647,300.92	0.06	379,176.10	379,176.10
91324P102	UNITEDHEALTH GROUP INC	24,641.000	502.14	502.14	4,607,334.57	4,607,334.57	12,373,231.74	12,373,231.74	1.15	7,765,897.17	7,765,897.17
913903100	UNIVERSAL HEALTH SERVICES INC	1,960.000	129.66	129.66	230,706.94	230,706.94	254,133.60	254,133.60	0.02	23,426.66	23,426.66
918204108	VF CORP	8,912.000	73.22	73.22	564,021.23	564,021.23	652,536.64	652,536.64	0.06	88,515.41	88,515.41
91913Y100	VALERO ENERGY CORP	10,906.000	75.11	75.11	559,890.81	559,890.81	819,149.66	819,149.66	0.08	259,258.85	259,258.85
92276F100	VENTAS INC	10,425.000	51.12	51.12	538,834.83	538,834.83	532,926.00	532,926.00	0.05	-5,908.83	-5,908.83
92343E102	VERISIGN INC	2,579.000	253.82	253.82	345,026.10	345,026.10	654,601.78	654,601.78	0.06	309,575.68	309,575.68
92343V104	VERIZON COMMUNICATIONS INC	106,912.000	51.96	51.96	5,317,261.45	5,317,261.45	5,555,147.52	5,555,147.52	0.51	237,886.07	237,886.07
92345Y106	VERISK ANALYTICS INC	4,251.000	228.73	228.73	508,878.69	508,878.69	972,331.23	972,331.23	0.09	463,452.54	463,452.54
92532F100	VERTEX PHARMACEUTICALS INC	6,729.000	219.60	219.60	1,055,485.67	1,055,485.67	1,477,688.40	1,477,688.40	0.14	422,202.73	422,202.73
92556H206	VIACOMCBS INC	16,240.000	30.18	30.18	735,337.66	735,337.66	490,123.20	490,123.20	0.05	-245,214.46	-245,214.46
92556V106	VIATRIS INC	32,001.000	13.53	13.53	459,815.47	459,815.47	432,973.53	432,973.53	0.04	-26,841.94	-26,841.94
92826C839	VISA INC	44,177.000	216.71	216.71	5,111,826.26	5,111,826.26	9,573,597.67	9,573,597.67	0.89	4,461,771.41	4,461,771.41
929042109	VORNADO REALTY TRUST	4,318.000	41.86	41.86	242,147.55	242,147.55	180,751.48	180,751.48	0.02	-61,396.07	-61,396.07
929160109	VULCAN MATERIALS CO	3,548.000	207.58	207.58	351,577.16	351,577.16	736,493.84	736,493.84	0.07	384,916.68	384,916.68
92939U106	WEC ENERGY GROUP INC	8,173.000	97.07	97.07	541,963.92	541,963.92	793,353.11	793,353.11	0.07	251,389.19	251,389.19
929740108	WESTINGHOUSE AIR BRAKE TECHNOL	4,990.000	92.11	92.11	349,729.81	349,729.81	459,628.90	459,628.90	0.04	109,899.09	109,899.09
931142103	WALMART INC	38,674.000	144.69	144.69	3,722,446.77	3,722,446.77	5,595,741.06	5,595,741.06	0.52	1,873,294.29	1,873,294.29
931427108	WALGREENS BOOTS ALLIANCE INC	19,346.000	52.16	52.16	973,850.31	973,850.31	1,009,087.36	1,009,087.36	0.09	35,237.05	35,237.05
94106L109	WASTE MANAGEMENT INC	10,134.000	166.90	166.90	759,469.58	759,469.58	1,691,364.60	1,691,364.60	0.16	931,895.02	931,895.02
941848103	WATERS CORP	1,604.000	372.60	372.60	270,699.38	270,699.38	597,650.40	597,650.40	0.06	326,951.02	326,951.02
949746101	WELLS FARGO & CO	104,226.000	47.98	47.98	3,915,091.59	3,915,091.59	5,000,763.48	5,000,763.48	0.46	1,085,671.89	1,085,671.89

Asset Detail

S&P 500 INDEX - KR3F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base	
95040Q104	WELLTOWER INC	11,578.000	85.77	85.77	762,274.42	762,274.42	993,045.06	993,045.06	0.09	230,770.64	230,770.64	
955306105	WEST PHARMACEUTICAL SERVICES I	1,920.000	469.01	469.01	430,254.31	430,254.31	900,499.20	900,499.20	0.08	470,244.89	470,244.89	
958102105	WESTERN DIGITAL CORP	8,221.000	65.21	65.21	393,548.78	393,548.78	536,091.41	536,091.41	0.05	142,542.63	142,542.63	
96145D105	WESTROCK CO	6,908.000	44.36	44.36	266,973.42	266,973.42	306,438.88	306,438.88	0.03	39,465.46	39,465.46	
962166104	WEYERHAEUSER CO	19,769.000	41.18	41.18	519,582.07	519,582.07	814,087.42	814,087.42	0.08	294,505.35	294,505.35	
963320106	WHIRLPOOL CORP	1,591.000	234.66	234.66	187,999.63	187,999.63	373,344.06	373,344.06	0.03	185,344.43	185,344.43	
969457100	WILLIAMS COS INC/THE	32,352.000	26.04	26.04	752,786.44	752,786.44	842,446.08	842,446.08	0.08	89,659.64	89,659.64	
983134107	WYNN RESORTS LTD	2,928.000	85.04	85.04	304,172.87	304,172.87	248,997.12	248,997.12	0.02	-55,175.75	-55,175.75	
98389B100	XCEL ENERGY INC	14,159.000	67.70	67.70	672,364.78	672,364.78	958,564.30	958,564.30	0.09	286,199.52	286,199.52	
983919101	XILINX INC	7,001.000	212.03	212.03	586,052.67	586,052.67	1,484,422.03	1,484,422.03	0.14	898,369.36	898,369.36	
98419M100	XYLEM INC/NY	4,851.000	119.92	119.92	274,694.59	274,694.59	581,731.92	581,731.92	0.05	307,037.33	307,037.33	
988498101	YUM! BRANDS INC	7,789.000	138.86	138.86	540,374.84	540,374.84	1,081,580.54	1,081,580.54	0.10	541,205.70	541,205.70	
989207105	ZEBRA TECHNOLOGIES CORP	1,422.000	595.20	595.20	588,507.35	588,507.35	846,374.40	846,374.40	0.08	257,867.05	257,867.05	
98956P102	ZIMMER BIOMET HOLDINGS INC	5,749.000	127.04	127.04	605,720.58	605,720.58	730,352.96	730,352.96	0.07	124,632.38	124,632.38	
989701107	ZIONS BANCORP NA	4,128.000	63.16	63.16	165,173.41	165,173.41	260,724.48	260,724.48	0.02	95,551.07	95,551.07	
98978V103	ZOETIS INC	12,465.000	244.03	244.03	1,133,961.80	1,133,961.80	3,041,833.95	3,041,833.95	0.28	1,907,872.15	1,907,872.15	
G0176J109	ALLEGION PLC	2,376.000	132.44	132.44	170,502.99	170,502.99	314,677.44	314,677.44	0.03	144,174.45	144,174.45	
G0250X107	AMCOR PLC	39,966.000	12.01	12.01	423,182.74	423,182.74	479,991.66	479,991.66	0.04	56,808.92	56,808.92	
G0403H108	AON PLC	5,906.000	300.56	300.56	759,438.08	759,438.08	1,775,107.36	1,775,107.36	0.16	1,015,669.28	1,015,669.28	
G1151C101	ACCENTURE PLC	15,678.000	414.55	414.55	2,203,710.27	2,203,710.27	6,499,314.90	6,499,314.90	0.60	4,295,604.63	4,295,604.63	
G29183103	EATON CORP PLC	10,468.000	172.82	172.82	783,925.15	783,925.15	1,809,079.76	1,809,079.76	0.17	1,025,154.61	1,025,154.61	
G3223R108	EVEREST RE GROUP LTD	1,055.000	273.92	273.92	256,735.78	256,735.78	288,985.60	288,985.60	0.03	32,249.82	32,249.82	
G47567105	IHS MARKIT LTD	10,564.000	132.92	132.92	705,137.65	705,137.65	1,404,166.88	1,404,166.88	0.13	699,029.23	699,029.23	
G491BT108	INVESCO LTD	9,179.000	23.02	23.02	178,334.70	178,334.70	211,300.58	211,300.58	0.02	32,965.88	32,965.88	
G51502105	JOHNSON CONTROLS INTERNATIONAL	18,742.000	81.31	81.31	740,964.02	740,964.02	1,523,912.02	1,523,912.02	0.14	782,948.00	782,948.00	
G5494J103	LINDE PLC	13,561.000	346.43	346.43	2,253,409.11	2,253,409.11	4,697,937.23	4,697,937.23	0.44	2,444,528.12	2,444,528.12	
G5960L103	MEDTRONIC PLC	39,551.000	103.45	103.45	3,564,000.19	3,564,000.19	4,091,550.95	4,091,550.95	0.38	527,550.76	527,550.76	
G6095L109	APTIV PLC	7,215.000	164.95	164.95	493,017.73	493,017.73	1,190,114.25	1,190,114.25	0.11	697,096.52	697,096.52	
G6518L108	NIELSEN HOLDINGS PLC	9,555.000	20.51	20.51	280,343.57	280,343.57	195,973.05	195,973.05	0.02	-84,370.52	-84,370.52	
G66721104	NORWEGIAN CRUISE LINE HOLDINGS	10,466.000	20.74	20.74	344,177.97	344,177.97	217,064.84	217,064.84	0.02	-127,113.13	-127,113.13	
G7997R103	SEAGATE TECHNOLOGY HOLDINGS PL	5,394.000	112.98	112.98	230,720.08	230,720.08	609,414.12	609,414.12	0.06	378,694.04	378,694.04	
G7S00T104	PENTAIR PLC	4,414.000	73.03	73.03	157,518.35	157,518.35	322,354.42	322,354.42	0.03	164,836.07	164,836.07	
G8473T100	STERIS PLC	2,643.000	243.41	243.41	426,906.01	426,906.01	643,332.63	643,332.63	0.06	216,426.62	216,426.62	
G8994E103	TRANE TECHNOLOGIES PLC	6,314.000	202.03	202.03	443,685.73	443,685.73	1,275,617.42	1,275,617.42	0.12	831,931.69	831,931.69	
G96629103	WILLIS TOWERS WATSON PLC	3,337.000	237.49	237.49	516,245.69	516,245.69	792,504.13	792,504.13	0.07	276,258.44	276,258.44	
H1467J104	CHUBB LTD	11,388.000	193.31	193.31	1,371,749.00	1,371,749.00	2,201,414.28	2,201,414.28	0.20	829,665.28	829,665.28	
H2906T109	GARMIN LTD	4,081.000	136.17	136.17	312,498.49	312,498.49	555,709.77	555,709.77	0.05	243,211.28	243,211.28	
H84989104	TE CONNECTIVITY LTD	8,614.000	161.34	161.34	578,085.53	578,085.53	1,389,782.76	1,389,782.76	0.13	811,697.23	811,697.23	
N53745100	LYONDELLBASELL INDUSTRIES NV	7,074.000	92.23	92.23	484,908.74	484,908.74	652,435.02	652,435.02	0.06	167,526.28	167,526.28	
N6596X109	NXP SEMICONDUCTORS NV	7,219.000	227.78	227.78	1,464,378.59	1,464,378.59	1,644,343.82	1,644,343.82	0.15	179,965.23	179,965.23	
V7780T103	ROYAL CARIBBEAN CRUISES LTD	6,275.000	76.90	76.90	493,726.99	493,726.99	482,547.50	482,547.50	0.04	-11,179.49	-11,179.49	
TOTAL U.S. DOLLAR						569,259,153.72	569,259,153.72	1,077,592,814.00	1,077,592,814.00	99.80	508,333,661.06	508,333,661.06



BNY MELLON

Asset Detail

S&P 500 INDEX - KR3F19020002

As Of Date : 12/31/2021

Acct Base Currency Code : USD

Accounting Status : AVAIL RECON

Mellon Security ID	Security Description	Shares/Par	Local Price	Base Price	Local Cost	Base Cost	Local Market Value	Base Market Value	Percent of Total	Local Unrealized Gain/Loss	Net Unrealized Gain/Loss Base
TOTAL EQUITY						569,259,153.72		1,077,592,814.	99.80		508,333,661...
Grand Total						571,394,855.63		1,079,728,516.	100.00		508,333,661...