

**Kentucky Retirement Systems  
Investment Committee Meeting  
Tuesday, February 8, 2022 at 10:00 a.m.  
Via Video Teleconference and Facebook Live**  
**(Members of the public can view a stream of the meeting at 1260 Louisville  
Road, Frankfort, KY)**

**AGENDA**

1. Call to Order – Prewitt Lane
2. Roll Call – Carol Johnson
3. Public Comment – Carol Johnson
4. Approval of Minutes\*- November 3, 2021 – Prewitt Lane
5. Management Fee Presentation – Ann Case
6. Investment Policy Statement additional language\* – Prewitt Lane/Steven Herbert
7. Administrative Investment Policy Statements\* – Prewitt Lane/Steven Herbert
8. Redemption of Putnam Dynamic Asset Allocation\* - Anthony Chiu/Steven Herbert
9. Website Posting Update – Steven Herbert/Jared Crawford
10. Adjourn

\* Committee Action May be Taken

**MINUTES OF MEETING  
KENTUCKY RETIREMENT SYSTEMS  
INVESTMENT COMMITTEE MEETING  
NOVEMBER 3, 2021, 10:00 A.M., E.T.  
VIA LIVE VIDEO TELECONFERENCE**

At the November 3, 2021 Kentucky Retirement Systems Investment Committee Meeting, the following Committee members were present: Prewitt Lane (Chair), Keith Peercy, John Cheshire, III, Joseph Grossman, Pamela Thompson and Lynn Hampton. Also in attendance were CEO John Chilton and Trustee Larry Totten. Staff members present were David Eager, Steven Herbert, Michael Board, Victoria Hale, Rebecca Adkins, Ashley Gabbard, Erin Surratt, Steve Willer, Anthony Chiu, Joseph Gilbert, Jared Crawford, Sherry Rankin and Carol Johnson.

Prewitt Lane called the meeting to order and Carol Johnson called roll.

Prewitt Lane introduced agenda item *Public Comment*. Carol Johnson stated that no public comments were submitted.

Prewitt Lane introduced agenda item *Approval of Minutes August 24, 2021*. John Cheshire moved and was seconded by Keith Peercy to approve the minutes as presented. The motion passed unanimously.

Prewitt Lane introduced agenda item *Investment Policy Statement*. Steven Herbert thanked everyone for their hard work on revising the Investment Policy Statement, particularly John

Chilton, Prewitt Lane and Victoria Hale. Steven Herbert stated that the Investment Policy Statement is a similar document to the previous KRS Investment Policy Statement with the main change being that references to the County Employees Retirement System have been removed and the statute references have been updated. Steven Herbert pointed out that in the update to Section B. on page 11 of the Investment Policy Statement the Investment Committee must consist of at least three (3) Trustees appointed by the Governor and that additional members may be appointed by the Board Chair. Steven Herbert pointed out that in a change on page 23 of the Investment Policy Statement the provider of the index used to be named there; however, the index provider went out of business so the specific naming of an index provider was eliminated altogether. Steven Herbert stated that the Investment Committee will be replacing the index provider and that he is currently looking at several different indexes. Steven Herbert stated that he will be presenting his recommendation to the Investment Committee soon. Steven Herbert further stated that by removing the specific name of the index that it will allow the Investment Committee to choose a new index provider without having to change the Investment Policy Statement. Steven Herbert pointed out that on page 14 of the Investment Policy Statement the asset allocations remained the same, except that the County Employees Retirement System pieces were removed. Steven Herbert stated that there was some discussion on the naming of the categories of asset classes and changing the asset classes to more traditional names. Steven Herbert stated that it would be a change that the Investment Committee can address at a future meeting. Steven Herbert stated that he would not recommend changing the asset allocations at this time, but it can be addressed at a later date if necessary. Steven Herbert recommended that the Investment Committee vote to approve the new Investment Policy Statement since the Investment Committee of the County Employees Retirement System will be voting on its Investment Policy Statement soon and this

will give both Boards a new policy. Prewitt Lane asked if there was a motion to approve the Investment Policy Statement. Joseph Grossman moved and John Cheshire seconded the motion. Prewitt Lane called for a roll call vote. Carol Johnson called roll and the motion was unanimously adopted. Victoria Hale called a point of order. Victoria Hale asked Carol Johnson whether or not Joseph Grossman is actually on the Investment Committee. Carol Johnson responded that Joseph Grossman was not on the Investment Committee according to the KPPA website. Victoria Hale then asked Keith Peercy whether or not Joseph Grossman was appointed to the Investment Committee. Keith Peercy stated that there were some recent changes on the committees and that he needed to research the matter to see if he was removed from the Investment Committee, but that he did not believe so. David Eager stated that he would see if there was an error when the KPPA website was updated. John Cheshire then made the motion to approve the Investment Policy Statement and Keith Peercy seconded the motion. Victoria Hale stated that a roll call vote was taken and that a new vote was not necessary.

Prewitt Lane introduced agenda item *Performance Report*. Steven Herbert stated that the performance report is a work in progress. Steven Herbert stated that due to the Boards split that staff are working to ensure that staff reports on these returns properly from a three plan perspective with there being two plans in the KRS Performance Report. Steven Herbert further stated that the performance report is being created from a direct feed from BNY Mellon and it has been his desire to have a single source reporting tool. Steven Herbert explained that this is why it is taking a long time in terms of getting this report together and there are a lot of data checks. Steven Herbert further stated that it may seem one dimensional at the moment, but that it is not how the report is going to be and further informed the Committee members that this data feed will roll into our risk

management and risk reporting program as well as several things will be going on our centralized research management system. Steven Herbert stated that the Committee members will soon be provided a deeper look at these portfolios and that he will be proposing actionable items based on this work. Steven Herbert stated that the current performance report will give the Committee members an idea of how the funds are doing in terms of performance. Steven Herbert stated that a capital markets update is currently missing from the report, but will be coming as well and proceeded to give a verbal review of the capital markets and how they affected the portfolios. Steven Herbert stated in terms of the market itself, global growth and the economy slowed during the first quarter. Steven Herbert stated that some of the reasons for the slowdown were upstream supply restrictions and dampened production which did effect the returns in most asset classes, if not all. Steven Herbert further stated that it was the first negative quarter for global equity since 2020, but only slightly negative. Steven Herbert stated that developed markets were flat to slightly down and emerging markets globally were down substantially. Steven Herbert stated that this was due to the rising risks of China effecting that region of the world and that China is experiencing a bit of a growth slow down. Steven Herbert further stated that China's trading partners were hit hard and have gone into negative territory with emerging markets down 8%. Steven Herbert stated that supply issues also had an effect on commodity, energy and industrial metal prices, but for some reason it had little effect on precious metals, agriculture and livestock. Steven Herbert stated that inflation will likely remain high in the near term though policy makers say it is only temporary. Steven Herbert stated that the yield curve steepened slightly and that caused bonds to perform flat to down. Steven Herbert stated that global equities are roughly down 1% and developed markets were flat so the 1% was caused by the emerging markets being down 8%. Steven Herbert stated that private equity was up 11%. Steven Herbert stated that we outperformed

and most of that is due to what we did on the active side of the non-U.S. portfolio. Steven Herbert then reviewed the report itself with the Committee members. Steven Herbert started with the non-hazardous fund within KERS and informed the Committee members that staff are going to have a rollup with one total for KERS reflecting the two funds within the KERS plan, but for now the Hazardous and Non-Hazardous funds will be shown separately. Steven Herbert stated that the total portfolio for the quarter outperformed slightly by about ten (10) basis points and for the year it outperformed by roughly eighty (80) basis points. Steven Herbert stated that the investments continue to have positive returns on a total basis and staff is pleased with that. Steven Herbert stated that the next page in the report is asset allocations. Steven Herbert stated that it is the same story as the last quarter when looking at the over weights and under weights. The plan is overweight to the liquidity category and underweight to the diversification category, which is real return and real estate. Steven Herbert stated that the underweight is improving ever so slowly since capital calls were received from Harrison Street which posted on September 30, 2021. In October 2021 an amount went into some of Harrison Street's real estate fund. Steven Herbert also stated that Prologis is finally starting to make capital calls which is more of a logistics/industrial portfolio for real estate. Steven Herbert stated that allocation misalignment will improve naturally but that staff are also looking for new strategies and new funds for real estate. Steven Herbert further stated that the real return allocation will grow given the new TIPS trading platform is ready to go and that staff also has the ability to trade ETFs in commodities if needed. Steven Herbert stated that the KERS non-hazardous non-U.S. equities return is outperforming on the downside and that it is due to having active managers in that space. Steven Herbert recommended that KRS increase active managers in that space as the markets get more volatile and he believes this will allow KRS to outperform if it is done correctly, especially in a

market correction. Steven Herbert also pointed out that private equity and core fixed income each had a good quarter, which continued to carryover to a good year in terms of performance. Steven Herbert further stated that KERS also did well in the high yield portfolios and had positive active returns this quarter, which carried over to year to date. Steven Herbert stated that the KERS hazardous fund had similar numbers with positive returns for the quarter with only a slight outperformance due to a different allocation for this portfolio. Steven Herbert stated that this fund still has a slight under performance for the year. Steven Herbert stated that the KERS hazardous fund is underweight to real estate and real return and overweight to liquidity, including some over weights to equities and some under weights to private equity. Steven Herbert stated that staff are looking to get those in balance as quickly as they can. Steven Herbert stated that the KERS hazardous fund outperformed in non-U.S. equities, private equity, high yield and core fixed income. Steven Herbert then reviewed the State Police pension plan and stated that again there are similar allocations as to the hazardous fund on the KERS side but it is a little bit more risky so far this quarter. Steven Herbert stated that there was a bigger outperformance from an active manager point of view. Steven Herbert stated that the outperformance was due to non-U.S. equities, high yield and core fixed income. Steven Herbert asked if there were any questions. Larry Totten stated that for the past two meetings we have been reviewing investment returns on a quarterly basis, but up until March they were reported on a monthly basis. Larry Totten asked if staff were going to report only on quarterly returns or will the Board again see them reported on a monthly basis? Steven Herbert stated that they are currently working on the monthly reports and that staff will be backfilling those reports to April forward. Steven Herbert stated that they will be added to the KPPA website as soon as they are available. Steven Herbert reviewed the State Police insurance portfolio and stated that it is laid out in the same format as the other funds

so he would just show some of the top line numbers. Steven Herbert reviewed the allocation page and pointed out that cash is much less in this portfolio. Steven Herbert further stated that fixed income and liquidity strategies are slightly overweight and diversified strategies is underweight, which staff are working towards in terms of the earlier comments made on real return and real estate. Steven Herbert then reviewed the top line performance for the plan and stated that the plan is outperforming slightly for the quarter, which gives it a slight outperformance for the year to date. Steven Herbert stated that it is the same story for this plan and that the outperformance was due to non-U.S. equities, high yield, core fixed income and private equity on the absolute side. This was provided for informational purposes only.

Prewitt Lane introduced agenda item *Axiom Investors Selection Update*. Prewitt Lane stated that staff were looking for a non-U.S. small cap equity provider. Prewitt Lane stated that Joe Gilbert and Wilshire researched the managers and chose to recommend hiring Axiom Investors. Prewitt Lane stated that within a day of hiring Axiom one of their executives had left the firm which threw up a red flag, but it turned out that the executive was an administrative person and not a decision maker. Prewitt Lane further stated that Joe Gilbert continued to monitor whether or not this departure affected the firm. Prewitt Lane then turned the presentation over to Joe Gilbert. Joe Gilbert stated that in August staff brought the strategy to the Committee for its consideration, however, that afternoon, after the Committee meeting, staff were informed that the Operations President would be leaving Axiom at the end of the calendar year. Joe Gilbert stated that the announcement caused some concern. Joe Gilbert stated that the following day staff presented the strategy to the CERS Investment Committee who expressed some concerns. Joe Gilbert stated that the CERS Investment Committee stated that it would approve Axiom with the contingency

that staff needed to monitor the situation and report back at the next meeting with any findings. Joe Gilbert stated that he was happy to report that at this time there were no issues from a business risk perspective at Axiom and they have actually added six new accounts to the strategy that was approved by the Committee in August. Joe Gilbert further stated that assets under management in the strategy have remained consistent at 1.2 billion and the strategy did not lose any accounts since the announcement of that impending departure. Joe Gilbert stated that staff feel that this has shown that the departure did not affect the firm. Joe Gilbert stated that staff has reached an agreement as to how the strategy would operate. Joe Gilbert stated that it is his general philosophy to try to allow the manager to set its own guidelines because the manager is the one who has determined how the strategy needs to be ran and that is who we are employing. Joe Gilbert further stated that sometimes staff do have to add some additional guardrails to make it comply with the Investment Policy Statement or to make staff feel comfortable with the amount of risk being taken. Joe Gilbert stated that we feel that we were able to strike a nice balance by giving them the flexibility to manage the strategy the way that they would like to do so while at the same time putting up enough guardrails to make staff feel comfortable that we were ensuring proper diversification in the strategy. Joe Gilbert stated that we have started negotiating an investment management agreement with Axiom. Joe Gilbert said this sometimes can go a little quicker than others, but this one is going to be a little more difficult as far as agreeing on a few terms. Joe Gilbert stated that more than likely both legal groups need to get together to speed that process up. Joe Gilbert stated that accounts have been opened at the custodial bank and those have been set up as far as from a reporting perspective or performance as well as how the assets are unitized. Joe Gilbert stated that this is done at BNY Mellon. Joe Gilbert urged the Committee to move forward to fund this mandate and that staff hopes to do so within the next few weeks, but it will depend on

how fast the legal process moves. Joe Gilbert stated that staff has the funding sources and staff will be able to move forward in funding the actual strategy itself as soon as the contract is signed. This was provided for informational purposes only.

Keith Peercy addressed the Committee to clear up whether or not Joseph Grossman is actually on the Committee. Keith Peercy stated that Joseph Grossman was appointed to the Investment Committee at the very beginning of the Board year and that he was inadvertently removed from the website when some Committee adjustments were made in the past month. Keith Peercy reaffirmed that Joseph Grossman is currently on the Investment Committee and asked Carol Johnson to add him to the roll and mark him as present.

There being no further business, Lynn Hampton moved and was seconded by Keith Peercy to adjourn the meeting at 10:52 a.m. The next meeting of the Kentucky Retirement Systems Investment Committee is scheduled for 10:00 a.m. on February 1, 2022. Copies of all documents presented are incorporated as part of the minutes of the Kentucky Retirement Systems Investment Committee meeting held November 3, 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.

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Recording Secretary

I, as Chair of the Kentucky Retirement Systems Investment Committee of the Board of Trustees of the Kentucky Retirement Systems, do certify that the Minutes of the meeting held on August 24, 2021 were approved by the Kentucky Retirement Systems Investment Committee on November 3, 2021.

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Committee Chair

I have reviewed the Minutes of the Kentucky Retirement Systems Investment Committee Meeting on November 3, 2021 for form, content, and legality.

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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<br>Investment Fees and Expenses<br>For the Period July 1, 2020 - June 30, 2021 |   |         |                |             |         |                |
|---|---|---------|----------------|-------------|---------|----------------|
|   | Pension   |         |                |             |         |                |
|   | 2021  |         |                | 2020        |         |                |
|   | FYTD Fees   | % of MV | Market Value   | FYTD Fees   | % of MV | Market Value   |
| <b>Absolute Return</b>  |   |         |                | \$ 977,432  | 0.55%   | \$ 178,954,093 |
| <i>Investment Advisory Fees</i>   | <i>Absolute Return was reclassified to Real Return in December 2020</i> |         |                | 806,608     |         |                |
| <i>Performance Fees</i>   |   |         |                | 170,824     |         |                |
| <i>Miscellaneous Fees and Expenses</i>  |   |         |                |             |         |                |
| <b>Core Fixed Income</b>  | 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      |         |                |
| <b>Opportunistic</b>  | 4,233,292   | 1.05%   | 404,068,655    | 2,469,724   | 0.75%   | 327,917,481    |
| <i>Investment Advisory Fees</i>   | 4,233,292   |         |                | 2,469,724   |         |                |
| <i>Performance Fees</i>   |   |         |                | -           |         |                |
| <i>Miscellaneous Fees and Expenses</i>  |   |         |                |             |         |                |
| <b>Private Equity</b>   | 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) |         |                |
| <b>Public Equity</b>  | 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     |         |                |
| <b>Real Estate</b>  | 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   |         |                |
| <b>Real Return</b>  | 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   |         |                |
| <b>Specialty Credit Fixed Income</b>  | 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     |         |                |
| <b>Cash</b>   | 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*                           |   |         |                |             |         |                |
| <b>Total Investment Mgmt Fees</b>   | 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

| <b>KENTUCKY PUBLIC PENSIONS AUTHORITY</b><br>Management and Performance Fees<br>For the Fiscal Year Ended June 30, 2021 |                         |                      |                  |                         |                     |                  |
|---|-------------------------|----------------------|------------------|-------------------------|---------------------|------------------|
|   | Unaudited               |                      |                  |                         |                     |                  |
|   | PUBLIC EQUITY           |                      |                  |                         |                     |                  |
|   | US Public Equity        |                      |                  |                         |                     |                  |
| Asset Manager   | Pension Fund            |                      | Insurance Fund   |                         |                     |                  |
| NEXT CENTURY GROWTH   | AUM                     | Management Fees      | Performance Fees | AUM                     | Management Fees     | Performance Fees |
| 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             |                  |
| <b>Subtotal</b>   | <b>\$ 963,598,380</b>   | <b>\$ 2,836,787</b>  | <b>\$ -</b>      | <b>\$ 438,972,821</b>   | <b>\$ 1,315,469</b> | <b>\$ -</b>      |
| Non-US Public Equity  |                         |                      |                  |                         |                     |                  |
| Asset Manager   | Pension Fund            |                      | Insurance Fund   |                         |                     |                  |
| AMERICAN CENTURY  | AUM                     | Management Fees      | Performance Fees | AUM                     | Management Fees     | Performance Fees |
| 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               |                  |                         |                     |                  |
| <b>Subtotal</b>   | <b>\$ 3,035,151,615</b> | <b>\$ 7,368,783</b>  | <b>\$ -</b>      | <b>\$ 1,357,344,228</b> | <b>\$ 3,274,615</b> | <b>\$ -</b>      |
| Emerging Markets  |                         |                      |                  |                         |                     |                  |
| Asset Manager   | Pension Fund            |                      | Insurance Fund   |                         |                     |                  |
| JP MORGAN EMERGING MARKETS  | AUM                     | Management Fees      | Performance Fees | AUM                     | Management Fees     | Performance Fees |
| 205,562,656   | 1,312,529               |                      |                  | 91,789,372              | 595,687             |                  |
| PZENA EMERGING MARKETS  | 186,957,232             | 948,557              |                  | 84,204,292              | 426,807             |                  |
| <b>Subtotal</b>   | <b>\$ 392,519,888</b>   | <b>\$ 2,261,085</b>  | <b>\$ -</b>      | <b>\$ 175,993,664</b>   | <b>\$ 1,022,493</b> | <b>\$ -</b>      |
| <b>Total</b>  | <b>\$ 4,391,269,883</b> | <b>\$ 12,466,655</b> | <b>\$ -</b>      | <b>\$ 1,972,310,713</b> | <b>\$ 5,612,577</b> | <b>\$ -</b>      |

Note: Fee Reports can be found at [kyret.ky.gov](http://kyret.ky.gov)



# KPPA

Kentucky Public Pensions Authority

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**DRAFT**  
**Kentucky Retirement Systems**  
Investment Policy Statement  
Adopted DATE November 16, 20212022

This Investment Policy Statement ("IPS") is issued by the Board of Trustees ("Board" or "Trustees") of the Kentucky Retirement Systems ("KRS") in connection with investing the assets of the Kentucky Employees Retirement System ("KERS") and the State Police Retirement System ("SPRS"), jointly referred to as "Systems." This document supersedes all prior documents entitled Statement of Investment Policy or Investment Policy Statement.

### I. Introduction

#### A. Purpose

The purpose of this IPS is to define the framework for investing the assets of the Systems. This IPS is intended to provide general principles for establishing the goals, the allocation of assets, employment of outside asset management, and monitoring the results of the Systems.

The pension plans administered by KRS are "Qualified Pension Plans" under Section 401(a) of the Internal Revenue Code. Additionally, Kentucky Revised Statutes 61.701 establishes health insurance benefits to recipients of KERS, and SPRS. Kentucky Revised Statutes 61.702 provides that all amounts necessary to provide for insurance benefits shall be paid to the insurance fund. The Board shall administer the insurance trust fund in the same manner as the pension plans.

#### B. Philosophy

The Trustees of KRS recognize their fiduciary duty not only to invest the Systems' assets in formal compliance with the Prudent Person Rule, but also to manage those assets in continued recognition of the basic long-term nature of the Systems. The Trustees interpret this to mean, in addition to the specific guidelines and restrictions set forth in the law and this document, that the assets of the Systems shall be proactively managed -- that is, investment decisions regarding the particular asset classes, strategies, and securities to be purchased or sold shall be the result of the conscious exercise of discretion.

The Trustees recognize that asset allocation is the primary driver of long-term investment performance, and will therefore review asset allocation and asset-liability studies on a regular basis as outlined in Section III of this document. The asset allocation guidelines represent a strategic decision, with the primary aim that the portfolios meet their performance objectives in the long- term while understanding that this may not necessarily occur in the short term.

The Trustees recognize that there is generally an inverse relationship between market efficiency, and the ability for active management to produce alpha. Therefore, investments in efficient markets will be made using index or index-like investments with the goal of replicating index returns with low management fees. Active management will be pursued in less efficient markets, accepting higher tracking error, and paying higher management fees with the expectation of producing excess returns over the long term. This focuses Office of Investments' ("Staff") and consultant(s) efforts on identifying, selecting, and monitoring managers as well as the overall management fees paid, in the areas of the market most likely to produce excess returns.

The Trustees recognize that, commensurate with their overall objective of maximizing long-term returns while maintaining a high standard of portfolio quality and consistency of return, it is necessary that proper diversification of assets be maintained both across and within the classes of securities held to minimize/mitigate overall portfolio risk. Consistent with carrying out their fiduciary responsibilities, the Trustees will not systematically exclude any investments in companies, industries, countries, or geographic areas unless required to do so by statute. Within this context of proactive management and the necessity for adherence to proper diversification, the Trustees rely upon appropriate professional advice from Staff and multiple service providers.

KRS recognizes the importance of responsible investing. Accordingly, the Trustees acknowledge that integrating Environment, Social, and Governance (ESG) policy principles that engages the issue from a risk, opportunity and fiduciary duty perspective will enhance investment results. The overriding consideration for the Trustees will continue to be investing to maximize the long-term returns for plan beneficiaries.

## II. Responsibilities

The Trustees and other fiduciaries shall discharge their duties with respect to the Systems:

- (1) solely in the interest of the participants and beneficiaries;
- (2) for the exclusive purpose of providing benefits to participants and beneficiaries;
- (3) with the care, skill and caution under the circumstances then prevailing which a prudent person acting in a like capacity and familiar with those matters would use in the conduct of an activity of like character and purpose (Prudent Person Rule);
- (4) impartially;
- (5) incurring and paying appropriate and reasonable expenses of administration and management which may not necessarily be the lowest; and,
- (6) in accordance with a good faith interpretation of the laws, regulations and other instruments governing KRS and the Systems.

Additionally, the Trustees and other fiduciaries shall not engage in any transaction which results in a substantial diversion of the Systems income or assets without adequate security and reasonable rate of return to a disqualified person or in any other prohibited transaction described in Internal Revenue Code Section 503(b) - Prohibited Transactions.

### A. Board of Trustees

The Investment Committee is created by Kentucky Revised Statutes 61.650 and the Board as set forth in the Board's Statement of Bylaws and Committee Organization document. The Board Chair authorizes and appoints members to an Investment Committee with full power to act for the Board in the acquisition, sale and management of the assets of the Systems in accordance with the provisions of any applicable statutes, and policies of the Board. The Board shall review and ratify the actions of the Investment Committee at the Board meeting following the Investment Committee meeting where such action was taken.

### B. Investment Committee

The Investment Committee consists of at least three (3) Trustees appointed by the Governor to the Board pursuant to Kentucky Revised Statutes 61.645(1)(c). Additional members may be appointed by the Board Chair. The Investment Committee acts on behalf of the Board on investment related matters.

The Investment Committee has the following oversight responsibilities:

- A. Assure compliance with this IPS and all applicable laws and regulations.
- B. Approve the selection and termination of service providers. If the need arises to terminate a manager between Board meetings, the Chief Investment Officer ("CIO") will have discretion to do so after receiving approval from either the Board Chair or the Investment Committee Chair. The Investment Committee and the Board must be notified of the manager termination at the next scheduled Investment Committee and Board meetings.
- C. Meet no less than quarterly to evaluate whether this IPS, the investment activities and management controls and processes continue to be consistent in meeting the Systems' goals. Mandate actions necessary to maintain the overall effectiveness of the investment program.
- D. Review assessment of investment program management processes and procedures, and this IPS relative to meeting stated goals.

C. Staff

The Chief Investment Officer is responsible for the administration of investment assets of the Systems consistent with the policies, guidelines and limits established by the law, the Board, and the Investment Committee.

The Chief Investment Officer receives direction from and reports to the Investment Committee on all investment matters, including but not limited to the following:

- i. Maintaining the diversification and risk exposure of the Systems consistent with policies and guidelines.
- ii. Assessing and reporting on the performance and risk exposure of the overall investment program relative to goals, objectives, policies and guidelines.
- iii. Monitoring and assessing service providers to assure that they meet expectations and conform to policies and guidelines.
- iv. Recommending changes to service providers, statutes, policies or guidelines as needed to maintain a productive relationship between the investment program and its goals; acting as liaison on all investment related matters.
- v. Identifying issues for consideration by the Investment Committee and preparing recommendations or reports regarding such matters.
- vi. Preparing, for each proposed investment, a memo to the Investment Committee covering the pertinent details of the investment, including but not limited to: amount of the investment, type of investment, purpose, opportunity/goal, risks, volatility assumptions, liquidity, structure, fees, background of investment firm with reasons for selection, list of other firms considered.

The Chief Investment Officer or designee is authorized to execute trades on fixed income and equity securities (including exchange-traded funds or "ETF's") and to execute proxies for the Board consistent with this IPS.

To carry out the IPS and any investment related decisions of the Board, the, Chief Investment Officer or designee is authorized to execute agreements and other necessary or proper documents pertaining to investment managers, consultants, investment related transactions or other investment functions.

#### D. Investment Managers

In instances where the Investment Committee has determined it is desirable to employ the services of an external Investment Manager, the following shall be applicable:

- i. Investment Managers shall be qualified by the Chief Investment Officer, agree to serve as a fiduciary to the Systems, and should be of institutional quality as deemed by Staff in consultation with the investment consultant(s).
- ii. Investment Managers shall manage assets in accordance with this IPS and any additional guidelines established by contract, as may be modified in writing from time to time.
- iii. Total assets assigned to the selected manager shall not exceed 25% of that firm's total assets under management and shall not exceed 25% of a firm's total assets under management in a commingled product. Separate accounts or funds of one are not included in this 25% limitation for commingled products.
- iv. The assets managed by any one active or passive investment manager shall not exceed 15% of the overall assets in the pension and insurance funds per KRS 61.650(5).
- v. All investment management services will be contracted according to the Investment Procurement Policy established by the Board.

#### E. Custody Bank

The Board shall hire custodians and other agents who will be fiduciaries to the Systems and who will assume responsibility for the safekeeping and accounting of all assets held on behalf of the Systems, as well as other duties as agreed to by contract.

A process shall implement portfolio accounting system that includes plan accounting and unitization methods. An investment related service provider(s) may be selected to execute the process in accordance with the Boards' selection process. The following is a brief description of our plan accounting processing:

Within the plan accounting structure there are two primary types of accounts Plan Accounts and Pool Accounts. Plan Accounts are the owners of the investment pool. An account is established for each plan and these accounts hold Units of Participation that represent the plan's/fund's invested value of the investment pool. Pool Accounts are accounts that hold the assets of the investment pool where all investment related activity and earnings occur. These accounts are the investment strategies of the pool. Units of Participation are bought and sold as each plan/fund contributes or withdraws cash or assets from the investment pool. The investment pool earnings are then allocated to plans utilizing a cost distribution method that allows for fluctuating prices experienced in capital markets. This involves earnings allocated to the plan accounts with an increase or decrease in cost on the Unit of Participation Holdings of the Plan Accounts. Correspondingly, the price of the Unit of Participation Holdings is updated to reflect change in market value in the investment pool. Earnings are allocated based on the daily weighted average of Master Trust Units held by each plan/fund account during the monthly earnings period. This method is commonly used when plans make multiple contributions or withdrawals from the investment pool throughout the month as it eliminates allocation distortion due to large end of month cash flows.

An institutional accounting system shall support a method for determining the amount of monthly earnings are allocated to each plan account.

#### F. Investment Consultants

Qualified independent investment consultants may be retained by the Systems for asset allocation studies, asset allocation recommendations, performance reviews, manager searches, and other investment related consulting functions and duties as set forth by contract.

#### G. Selection

Qualified investment managers, custody banks, investment consultants, and other investment related service providers shall be selected by the Investment Committee in accordance with the IPS. The selection shall be based upon the demonstrated ability of the professional(s) to provide the required expertise or assistance described in the RFP/RFI (if utilized). In order to create an efficient and effective process, the Investment Committee or Chief Investment Officer may, in their sole discretion, utilize a Request For Information ("RFI"), a Request For Proposals ("RFP"), third party proprietary software or databases, review of existing service provider capabilities, or any combination of these, or other methods to select a service provider.

### III. Asset Allocation Guidelines

In establishing asset allocation guidelines the Board recognizes that each plan and any underlying fund\* have their own capacity to tolerate investment volatility, or risk. The asset allocation guidelines of each Fund will be reviewed annually.

Based on the asset liability study, which analyzes the expected returns, risk, and correlations of various asset classes, projected liabilities, liquidity, and the risks associated with alternative asset mix strategies, the Board has established the following Asset Allocation Guidelines, effective November 12, 2020. The asset classes are "bucketed" or grouped together into macro-asset class buckets (i.e. growth, liquidity and diversifying) based on their expected correlations to one another in order to create a better understanding of risk and diversification, and based on asset class exposures to the economic factors of growth and inflation.

\*KERS Hazardous and Non-hazardous

| <b>KERS Hazardous Pension Fund and the KRS Insurance Trust Fund - 6.25% Assumed Rate of Return</b> |               |                      |               |               |
|--|---------------|----------------------|---------------|---------------|
| Asset Class  | Target        | Relative Range (+/-) | Minimum       | Maximum       |
| <b>Growth</b>  | <b>68.50%</b> | <b>15%</b>           | <b>58.23%</b> | <b>78.78%</b> |
| US Equity  | 21.75%        | 30%                  | 15.23%        | 28.28%        |
| Non US Equity  | 21.75%        | 30%                  | 15.23%        | 28.28%        |
| Private Equity   | 10.00%        | 30%                  | 7.00%         | 13.00%        |
| High Yield / Specialty Credit  | 15.00%        | 30%                  | 10.50%        | 19.50%        |
| <b>Liquidity</b>   | <b>11.50%</b> | <b>20%</b>           | <b>9.20%</b>  | <b>13.80%</b> |
| Core Fixed Income  | 10.00%        | 20%                  | 8.00%         | 12.00%        |
| Cash   | 1.50%         | 100%                 | 0.00%         | 3.00%         |
| <b>Diversifying</b>  | <b>20.00%</b> | <b>15%</b>           | <b>17.00%</b> | <b>23.00%</b> |
| Real Estate  | 10.00%        | 30%                  | 7.00%         | 13.00%        |
| Real Return  | 10.00%        | 30%                  | 7.00%         | 13.00%        |
| <b>Opportunistic</b>   | <b>0.00%</b>  | <b>n/a</b>           | <b>0.00%</b>  | <b>5.00%</b>  |

| <b>KERS Non-Hazardous Pension Fund and SPRS Pension Plan - 5.25% Assumed Rate of Return</b> |               |                      |               |               |
|---|---------------|----------------------|---------------|---------------|
| Asset Class   | Target        | Relative Range (+/-) | Minimum       | Maximum       |
| <b>Growth</b>   | <b>54.50%</b> | <b>15%</b>           | <b>46.33%</b> | <b>62.68%</b> |
| US Equity   | 16.25%        | 30%                  | 11.38%        | 21.13%        |
| Non US Equity   | 16.25%        | 30%                  | 11.38%        | 21.13%        |
| Private Equity  | 7.00%         | 30%                  | 4.90%         | 9.10%         |
| High Yield / Specialty Credit   | 15.00%        | 30%                  | 10.50%        | 19.50%        |
| <b>Liquidity</b>  | <b>25.50%</b> | <b>20%</b>           | <b>20.40%</b> | <b>30.60%</b> |
| Core Fixed Income   | 20.50%        | 20%                  | 16.40%        | 24.60%        |
| Cash  | 5.00%         | 100%                 | 0.00%         | 10.00%        |
| <b>Diversifying</b>   | <b>20.00%</b> | <b>15%</b>           | <b>17.00%</b> | <b>23.00%</b> |
| Real Estate   | 10.00%        | 30%                  | 7.00%         | 13.00%        |
| Real Return   | 10.00%        | 30%                  | 7.00%         | 13.00%        |
| <b>Opportunistic</b>  | <b>0.00%</b>  | <b>n/a</b>           | <b>0.00%</b>  | <b>5.00%</b>  |

The intent of the Board in allocating funds to the investment managers is for the investment managers to fully invest the funds. However, the Board is aware that from time to time the investment manager will require a portion of the allocated funds to be held in cash provided the cash holdings do not exceed five percent (5%) of the manager's allocation for any given quarter, unless such cash holdings are an integral part of a fixed income manager's investment strategy.

The individual asset allocations of each Pension and Insurance Trust Fund constituent will be reviewed monthly by Staff relative to its target asset class allocation, taking into account any tactical policy shift directed by the Investment Committee.

Regarding individual investment manager initial allocations, Staff will get approval at the Investment Committee meeting for a specific dollar amount intended to be committed to a closed-end fund such as private equity or real estate funds and will get approval for a percent of the appropriate asset class target for open-end investments such as public equity, public fixed income, and Diversifying Strategies managers. For those open-end funds where assets can be added or subtracted, the Chief Investment Officer will have discretion to reduce or increase an investment manager's allocation between 50% and 150% of the approved target. The target will not be raised prior to the one-year anniversary of the amount approved by the Investment Committee, and must be reported to the Investment Committee at the next scheduled meeting. If the need arises to terminate a manager between Board meetings, the Chief Investment Officer will have discretion to do so after receiving approval from either the Board Chair or the Investment Committee Chair. The Investment Committee and the Board must be notified of the manager termination at the next scheduled Investment Committee and Board meetings.

Short-term market shifts may cause the asset mix to drift from the allocation targets. Should the target percentage fall out of the indicated range for a particular asset class, Staff shall direct rebalancing transactions to reallocate assets from the over-allocated asset class to the under-allocated asset class. Within the allowable ranges, Staff should use regular cash flows to rebalance toward targets to avoid incurring additional trading costs to correct minor deviations from policy targets. Except when there is a perceived extraordinary downside risk in a particular asset class, movement outside the normal ranges should be avoided.

Investments in private assets are generally less liquid than investments in public markets

securities and are typically implemented via periodic commitments to funds with limited partnership structures. As a result, actual allocations to these asset classes may deviate from their strategic targets for extended periods. Actual vs. target deviations for these asset classes shall not be considered in violation of the Asset Allocation Guidelines. Under/over weights to these asset classes shall be invested in public markets securities with the most similar risk/return characteristics as a short-term proxy for the private asset classes.

In keeping with its responsibility as a Board and wherever consistent with its fiduciary responsibility, the Board encourages the investment of the System's assets in investments, funds, and securities of corporations which provide a positive contribution to the economy of the Commonwealth of Kentucky. However, where any security is not a prohibited investment under the governing laws and policies, discretion will be granted to the appointed investment managers in the selection of such securities and timing of transactions consistent with the following guidelines and restrictions.

#### A. Growth

##### US Equity

Investment may be made in common stock, securities convertible into common stock, preferred stock of publicly traded companies on stock markets, asset class relevant ETF's or any other type of security contained in a manager's benchmark. Each individual domestic equity account shall have a comprehensive set of investment guidelines prepared, which contains a listing of permissible investments, portfolio restrictions, and standards of performance for the account.

The internally managed equity index funds are intended, to gain exposure to a broad asset sector to replicate the characteristics of the asset class, to minimize administrative expenses, and to help achieve overall portfolio objectives. These objectives can be achieved through several management techniques, including but not limited to, portfolio optimization, non-reinvestment of index dividends, and other management techniques intended to help achieve the objectives of the Systems.

##### Non-US Equity

Investments may be made in common stock, securities convertible into common stock, preferred stock of publicly traded companies on stock markets, asset class relevant ETF's or any other type of security contained in a manager's benchmark. Each individual Non-US equity account shall have a comprehensive set of investment guidelines, which shall contain a listing of permissible investments, portfolio restrictions, and standards of performance for the account.

##### High Yield/Specialty Credit

High yield/specialty credit investments will be similar in type to those securities found in the Systems' high yield benchmarks and the characteristics of the portfolio will be similar to the Systems' high yield fixed income benchmarks. The high yield fixed income accounts may include, but are not limited to, the following fixed income securities: non-investment grade U.S. corporate credit including both bonds and bank loans, non-investment grade non-U.S. corporate credit including bonds and bank loans, municipal bonds, non-U.S. sovereign debt, mortgages including residential mortgage backed securities, commercial mortgage backed securities, and whole loans, asset-backed securities, and emerging market debt ("EMD") including both sovereign EMD and corporate EMD, and asset class relevant ETF's.

Each individual high yield/specialty credit account shall have a comprehensive set of investment guidelines which contains a listing of permissible investments, portfolio restrictions, risk parameters, and standards of performance for the account.

### Private Equity Investments

Subject to specific approval of the Investment Committee, investments may be made for the purpose of creating a diversified portfolio of alternative investments. Private equity investments are expected to achieve attractive risk-adjusted returns and, by definition, possess a higher degree of risk with a higher return potential than traditional investments. Accordingly, total rates of return from private equity investments are expected to be greater than those that might be obtained from conventional public equity or debt investments. Examples of such investments include, but are not limited to, private investments into venture capital, leveraged buyouts, special situations, distressed debt, private debt, timberland, oil and gas partnerships, infrastructure, commodities and private placements. While it is expected that the majority of these assets will be invested within the United States, a portion can be allocated to non-US investments. These non-U.S. investments are not restricted by geography.

The private equity market is highly sophisticated and specialized with respect to variety and types of investment structures. There exists major competition for deal flow on the part of both investor and general partners. To a great extent, market forces drive the bargaining of economic terms. Most investment vehicles are structured as commingled vehicles and often blind pool investment partnerships. The most common offering forms are equity private placements where the governing laws of the partnership impose a passive role of the limited partner investor. These contractual arrangements are long-term in nature and provide the general partner or sponsors a reasonable time horizon to wisely invest capital, add value through intensive operational management, then realize the proceeds of such an investment. Moreover, terms of the partnership are proposed by the general partner and are critical to the economic incentives and ultimate net performance of the partnership.

### Investment Strategy and Plan Guidelines

To strengthen the diversification of the investments, several guidelines will be utilized in Staff's formulation and recommended annual investment strategy and plan. These guidelines encompass annual commitment levels to the asset class, types of investment vehicles that can be utilized, controlling financing stage risks, industry, manager and geography concentration/diversification limits, acceptable contract negotiations, appropriate sizes for investments, and the preferred alignment of interests.

**Investment Vehicles:** The Systems will gain exposure to private equity investments by hiring external investment managers either directly or through participation in secondary private equity markets. Typically, KRS will subscribe as a Limited Partner ("LP") to limited partnership vehicles sponsored by such specialty external investment managers. KRS will also at times structure separately managed accounts with specific investment objectives to be implemented by external investment managers. The Systems may also gain exposure by utilizing the following vehicles: limited liability companies and co-investments alongside KRS' existing or potential limited partnerships.

**Investment Timing Risks:** Staff should limit the potential for any one investment to negatively

impact the long-term results of the portfolio by investing across business cycles. Moreover, the portfolio must gain exposure to the array of financing stages by opportunistically exploiting the best investments at different stages of the business cycle. Staff may also consider purchasing secondary partnership interests to shorten the effective life of the partnership interest and therefore positively impacting the current and long-term net return of the portfolio. In addition, mindful of vintage year diversification, the Systems should seek to identify attractive commitments annually, further ensuring the portfolio invests across business cycles.

***General Partner Diversification:*** Staff will seek to work with a variety of general partners due to their specialized expertise in particular segments of the private equity market and source of their deal flow. No more than fifteen (15) percent of the overall Systems' Pension or Insurance Trust Fund total allocation to private equity investments may be committed to any one partnership, without the approval of the Board.

## B. Fixed Income/Liquidity

### Core Fixed Income

Core Fixed Income investments will be similar in type to those securities found in the Systems' core fixed income benchmark(s), and the characteristics of the Systems' core fixed income portfolio will be similar to the System' core fixed income benchmarks. The core fixed income accounts may include, but are not limited to the following fixed income securities: U.S. Government and Agency bonds, investment grade U.S. corporate credit, investment grade non-U.S. corporate credit, municipal bonds, non-U.S. sovereign debt, mortgages including residential mortgage backed securities, commercial mortgage backed securities, and whole loans, asset-backed securities, and asset class relevant ETF's.

Each individual core fixed income account shall have a comprehensive set of investment guidelines which contains a listing of permissible investments, portfolio restrictions, risk parameters, and standards of performance for the account.

### Cash Equivalent Securities

Selection of particular short-term instruments, whether viewed as liquidity reserves or as investment vehicles, should be determined primarily by the safety and liquidity of the investment and only secondarily by the available yield. The following short-term investment vehicles are considered acceptable: Publicly traded investment grade corporate bonds, variable rate demand notes, government and agency bonds, mortgages, municipal bonds, and collective short-term investment funds ("STIFs"), money market funds or instruments (including, but not limited to, certificates of deposit, bank notes, deposit notes, bankers' acceptances and commercial paper) and repurchase agreements relating to the above instruments. Instruments may be selected from among those having an investment grade rating at the time of purchase by at least one recognized bond rating service. In cases where the instrument has a split rating, the lower of the two ratings shall prevail. All instruments shall have a maturity at the time of purchase that does not exceed 397 days. Repurchase agreements shall be deemed to have a maturity equal to the period remaining until the date on which the repurchase of the underlying securities is scheduled to occur. Variable rate securities shall be deemed to have a maturity equal to the time left until the next interest rate reset occurs, but in no case will any security have a stated final maturity of more than three years.

The Systems' fixed income managers that utilize cash equivalent securities as an integral part of their investment strategy are exempt from the permissible investments contained in the preceding paragraph. Permissible short-term investments for fixed income managers shall be included in the investment manager's investment guidelines.

### C. Diversifying Strategies

#### Real Estate

Investments may be made in equity and debt real estate for the purpose of achieving the highest total rate of return possible consistent with a prudent level of risk. Allowable real estate investments include open-end and closed-end commingled real estate funds, joint venture investments, public and private real estate investment trusts ("REITs"), public real estate operating companies, and real estate related debt.

The Systems has determined that the primary role of the real estate asset class is to provide for the following:

- Attractive risk adjusted returns through active management and ability to access managers with the expertise and capabilities to exploit market inefficiencies in the asset class. The illiquid nature of real estate investments combined with the complexity of investments makes it difficult for casual investors to effectively access the asset class effectively. It is our belief that through active management and by investing in top tier managers with interests aligned through co-investment and incentive based compensation, the Systems can maximize their risk adjusted returns. This active management approach will be pursued.
- Diversification 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 the increases in material and labor costs during inflationary periods.
- Permit the Systems to invest in unique opportunities that arise due to dislocations in markets that occur from time to time.

#### Real Return

The purpose of the Real Return Portfolio is to identify strategies that provide both favorable stand-alone risk-adjusted returns as well as the benefit of hedging inflation for the broader plans. Real Return strategies are not necessarily a separate asset class but may include real assets, such as infrastructure, real estate, commodities, and natural resources among others, as well as financial assets that have a positive correlation to inflation. This can include "real" bonds such as Treasury Inflation-Protected Securities ("TIPs") (and other inflation linkers) or "real" stocks such as REITs, Master Limited Partnerships ("MLPs"), and oil & gas stocks. Additionally, Real Return managers may attempt to add value by tactically allocating to various asset classes according to how each asset class performs across an economic cycle and the manager's perception of where we are in the cycle. The goal is to invest in inflation sensitive assets during inflationary periods, and avoid

those assets in deflationary periods, thus providing a positive real return across the cycle.

The real return opportunity set may include numerous vehicles to access a wide variety of investment styles and strategies. These investment vehicles may include mutual funds, ETFs, separately managed accounts as well as hedge funds (open-end limited partnerships) and private equity (close-end limited partnerships). The list of strategies that the Systems' Real Return Portfolio may include, but is not limited to, the following:

- Global Tactical Asset Allocation ("GTAA")/Global Macro: GTAA or macro strategies are those that make directional bets on major markets or asset classes instead of individual securities. GTAA and macro strategies typically invest in all major assets classes including equity markets, credit and debt instruments, currencies/interest rates, and commodities. These strategies tend to focus on economic factors that would suggest an opportune time to invest in a given asset class, and will change their allocations actively over time. These strategies may use inflation as the economic factor to gain exposure to and will target a real rate of return over time.
- Inflation Linked Securities are securities that directly tie coupon payments or principal increases to an inflation index, such as Consumer Price Index ("CPI"). These strategies could include not only US TIPS, but also global sovereign inflation linked bonds, corporate or infrastructure inflation linked bonds, and possibly short duration floating rate bonds.
- Inflation Sensitive Equities include publicly traded equity and equity related securities in companies which have a high sensitivity to inflation in their profit margins via the nature of their operating assets, such as energy companies, basic materials and miners, natural resource stocks, and listed infrastructure. This category can also include REITs, MLPs as well as ETFs and index products on REITS, MLPs, natural resource stocks.
- Commodities: Commodities are the raw materials that are physical inputs into the production process. Managers that invest in liquid commodity strategies using exchange traded futures can span from simple indexing (matching a long-only commodities index), to enhanced indexing or active long (selecting positions that vary from the index but within fairly tight ranges), as well as unconstrained long-short managers.
- Private Property: For the purposes of this IPS, private property refers to the ownership of an idiosyncratic, physical asset that is predominately fixed and/or permanent or at least substantially long-lived. This includes real estate, such as land and any improvements to or on the land, as well as timberland and farmland. Timberland investing involves the institutional ownership of forest for the purpose of growing and harvesting the timber. Private property can also include infrastructure investing, which refers to financing the manufacture or development of the underlying fundamental assets and basic systems that are necessary for an economy whereby such assets are largely fixed and long-lived. These tend to be high cost, capital-intensive investments that are vital to a society's prosperity and facilitate the transfer, distribution, or production of basic goods and services.
- Natural Resources: Natural resources can include investing in the financing, development, extraction, and production of minerals, basic materials, petroleum products, and water as well as renewable resources such as agricultural commodities and solar energy. As opposed to property, the returns generated in these investment strategies come more from

the actual production of the resource itself. Further, these are depleting and/or consumable assets that are also portable and fungible and which in the aggregate comprise a majority of the inputs into most measurements of inflation.

- Private Assets: Private assets can include tangible or intangible assets that are not easily sold in the regular course of a business' operations for cash, and which are held for their role in contributing directly to the business' ability to generate profit. As the useful life of the asset tends to extend across many years and the assets tend to be capital intensive as well, they have some similarity to private infrastructure. Further, given that the assets contribute directly to the production process as well as often retaining intrinsic value, there is a fundamental link to inflation somewhat similar to natural resources.
- Other (Opportunistic Inflation Hedge): Other/opportunistic strategies include those that have a propensity to provide a positive real return or positive correlation with inflation over time. Liquid strategies such as inflation swaps, diversified inflation hedging mutual funds, or nominal bonds backed by inflation sensitive assets may be included in this allocation, while other illiquid strategies that may provide the same real profile can include private equity in inflation sensitive companies, hard asset-backed private credit, and structured inflation-linked products among others.

### **Portfolio Guidelines**

No more than 50% of the total net assets of the Real Return portfolio may be invested in any one registered investment vehicle, mutual fund, or separately managed account.

No more than 20% of the total net assets of the Real Return portfolio may be invested in any single closed-end or open-end limited partnership or other unregistered investment vehicle.

The relative allocations to the liquid and illiquid portfolios will be determined according to each individual System's liquidity needs, funding status, and allocation targets on an investment by investment basis.

#### **Opportunistic**

Opportunistic investments are intended to capitalize on opportunities outside of the asset classes targeted in the asset allocation guidelines. These allocations are intended to take advantage of market dislocations and unique opportunities and can be short-to-medium-term in nature. Opportunistic investments may be implemented through targeted portfolios or multi-asset approaches. Initial allocations are to be made following the same policies and procedures as all other investments as outlined previously in this IPS.

#### **D. Co-Investment Policy**

The CIO has discretion to make direct co-investments in companies alongside of current general partners. Any co-investment opportunity must also be part of the main account or fund into which the Systems has already invested before it can be considered. For purposes of this IPS, a direct co-investment is defined as a direct investment in a portfolio company alongside an existing Systems' partnership deemed in good standing.

The maximum investment in any co-investment vehicle shall not exceed 50 percent of the total

capital committed by all partners at the time of the final closing. The maximum investment in any single direct co-investment shall not exceed 20 percent of the original partnership commitment. Total investment in direct co-investments shall not exceed 20 percent of the asset class portfolio on a cost basis at the time of investment.

#### IV. Monitoring

##### Performance Measurement

The Systems overall fund performance is measured relative to the Systems' Pension or Insurance Total Fund Benchmark. The benchmark is calculated by means of a weighted average methodology. This method is consistent with the CFA Institute Global Investment Performance Standards (GIPS®), a set of standardized, industry-wide ethical principles that guide investment managers and asset owners on how to fairly calculate and present their investment results, with the goal of promoting performance transparency and comparability. It is the product of the various component weights (i.e., asset classes' percentages) by their respective performance (returns). Due to market fluctuations and acceptable divergence, the asset classes' weights (percentages) are often not equivalent to the benchmark's weights. Therefore, the performance may indicate that the Funds have outperformed (underperformed) relative to their respective benchmarks, even when the preponderance of lesser weighted categories have underperformed (outperformed) their indices.

The Systems measures its asset classes, sub-asset classes, sectors, strategies, portfolios, and instruments (investment) performance with indexes that are recognized and published (e.g., S&P 500 & Barclays Aggregate Bond Index). These indexes are determined to be appropriate measures of investments and composites of investments with identical or similar investments profiles, characteristics, and strategies. The benchmarks and indexes are intended to be objective, investable, replicable, representative and measurable of the investment mandate and, developed from publicly available information that is acceptable to the Systems and the investment manager/advisor as the neutral position consistent with the underlying investor status. The Systems' investment consultant and Staff recommend the benchmarks and indexes. These measures shall be subject to the review and approval of the Investment Committee with ratification by the Board when asset allocation studies are performed, or when a change to existing benchmarks is recommended by Staff and the investment consultant. The current asset class benchmarks, effective as of July 1, 2018 with the adoption of the asset allocation, are as follows:

| Asset Class                   | Benchmark   |
|-------------------------------|---|
| <b>Growth</b>                 |   |
| US Equity                     | Russell 3000  |
| Non US Equity                 | MSCI ACWI ex US IMI   |
| Private Equity                | Russell 3000 + 300 bps (lagged)                                     |
| High Yield / Specialty Credit | 50% Bloomberg Barclays US High Yield<br>50% S&P LSTA Leveraged Loan |
| <b>Liquidity</b>              |   |
| Core Fixed Income             | Bloomberg Barclays US Aggregate                                     |
| Cash                          | Citi Grp 3-mos Treasury Bill  |
| <b>Diversifying</b>           |   |
| Real Estate                   | NCREIF ODCE   |
| Opportunistic                 | Highest Assumed Discount Rate of Participating Plans                |

|             |             |
|-------------|-------------|
| Real Return | US CPI + 3% |
|-------------|-------------|

The following descriptions represent general standards of measurement that will be used as guidelines for the various classes of investments and managers of the Systems. They are to be computed and expressed on a time-weighted total return basis:

#### *Total Public Asset Class Allocations*

##### Short-term

- For periods less than five years or a full market cycle, the Asset Class Allocation should exceed the returns of the appropriate Index.

##### Intermediate & Long-term

- For periods greater than five years or a full market cycle, the Asset Class Allocation should exceed the appropriate Index, compare favorably on a risk-adjusted basis, and generate returns that rank above the median return of a relevant peer group. Volatility, as measured by the standard deviation of monthly returns, should be comparable to the Index.

*Individual Public Security Portfolios:* Individual portfolios shall be assigned a market goal or benchmark that is representative of the style or market capitalization of the assignment. Individual accounts should be monitored using the following Standards:

##### Short-term

- For periods less than five years or a full market cycle, individual portfolios should exceed the returns of their market goal or benchmark.

##### Intermediate & Long-term

- For periods greater than five years or a full market cycle, individual portfolios should exceed the return of their market goal or benchmark, compare favorably on a risk-adjusted basis, and generate returns that rank above the median return of a relevant peer group. Volatility, as measured by the standard deviation of monthly returns, should be comparable to the benchmark.

#### Alternative Assets:

##### Private Equity

The Private Equity portfolio should also seek to achieve the following:

##### Short-term

- Alternative investments should earn a Net Internal Rate of Return ("IRR") that place the investment above the median Net IRR of other similar funds, of the same vintage year.

##### Intermediate & Long-term

- The private equity portfolio should earn a return that meets or exceeds the Systems Private Equity Index. Individual private equity investments should earn a Net IRR above the median Net IRR of other similar funds, of the same vintage year.

##### Real Estate

Private Real Estate investments are unique and can be illiquid and long term in nature. Given that this may lead to large short-term performance discrepancies versus public benchmarks, the Systems more appropriately measures its real estate investments based

on both relative return and absolute return methodologies:

**Relative Return:** The Real Estate portfolio is expected to generate returns, net of all fees and expenses, in excess of the National Council of Real Estate Investment Fiduciaries Open End Diversified Core Equity Index ("NCREIF ODCE") lagged 1 calendar quarter.

**Absolute Return:** The long-term real return objective (returns adjusted for inflation) for the Systems' Real Estate portfolio is five percent (5%) over the Barclays Capital U.S. 7-10 Year Treasury Bond Index, net of investment management fees. This return shall be calculated on a time-weighted basis using industry standard reporting methodologies.

#### Real Return

The total Real Return allocation shall seek to:

- (1) Short-term benchmark: For periods less than five (5) years or a full market cycle, the allocation should achieve an annual rate of return that exceeds the appropriate benchmark (the weighted average return of the underlying investment benchmarks) annually over a complete market cycle, net of all investment management fees.
- (2) Strategic objective: For periods greater than five (5) years or a full market cycle, the allocation should not only outperform the short-term benchmark, but also achieve a rate of return that exceeds (CPI + 300 basis points) as well.
- (3) Achieve a positive risk/reward trade-off when compared to similar style Real Return Investment Managers.

#### Opportunistic

The total Opportunistic allocation shall seek to:

- (1) Short-term benchmark: For periods less than five (5) years or a full market cycle, the allocation should achieve an annual rate of return that exceeds the highest assumed rate of return of the participating plans.
- (2) Strategic benchmark: For periods greater than five (5) years or a full market cycle, the allocation should achieve an annual rate of return that exceeds the highest assumed rate of return of the participating plans.

#### Performance Review

Not less than quarterly the Investment Committee will review the performance of the portfolio for determination of compliance with this IPS. On an annual basis, a comprehensive review of each asset class and underlying portfolios shall be conducted by the Staff and presented to the Investment Committee. The review shall consist of an organizational, performance and compliance assessment.

The Compliance Officer shall perform tests at least monthly to assure compliance with the restrictions imposed by this IPS. These tests shall be performed at the asset class and total fund level. Quarterly, the Compliance Officer shall prepare a report to the Investment Committee detailing the restrictions tested, exceptions, the cause of the exception and the subsequent resolution. The Investment Committee shall report the findings to the Board at the next regularly scheduled meeting.

The following restrictions shall be tested at least monthly:

- ▶ The amount of stock in the domestic or international equity allocation in any single corporation shall not exceed 5% of the aggregate market value of the Systems' assets.
- ▶ The amount of stock held in the domestic or international equity allocation shall not exceed 3% of the outstanding shares of any single corporation.
- ▶ Investment in "frontier" markets (those countries not included in the MSCI EM Index) shall not exceed 5% of the Systems' international equity assets.
- ▶ The duration of the core fixed income portfolios combined shall not vary from that of the Systems' Fixed Income Index by more than +/- 25% duration as measured by effective duration, modified duration, or dollar duration except when the Investment Committee has determined a target duration to be used for an interim basis.
- ▶ The amount invested in the debt of a single issuer shall not exceed 5% of the total market value of the Systems' fixed income assets, with the exception of U.S. Government issued, guaranteed or agency obligations (or securities collateralized by same), and derivative securities used for exposure, cost efficiency, or risk management purposes in compliance with Section VII of this policy.
- ▶ 50% of the core fixed income assets must have stated liquidity that is trade date plus three days or better.

The CIO shall develop a comprehensive set of investment guidelines for each externally managed account. These guidelines should ensure, at the total fund and asset class level, that the restrictions set forth above are preserved.

## V Additional Items

### Derivatives Permitted Use:

The Systems permits external managers and Staff to invest in derivative securities, or strategies which make use of derivative investments, for exposure, cost efficiency and risk management purposes, if such investments do not cause the portfolio to be leveraged beyond a 100% invested position. Any derivative security shall be sufficiently liquid that it can be expected to be sold at, or near, its most recently quoted market price. Typical uses of derivatives in the portfolio are broadly defined below:

#### **Exposure:**

Derivatives are an effective way for a portfolio manager to gain exposure to a security that the manager does not want to purchase in the cash market. Reasons for gaining exposure to a security through the use of derivatives may include cheaper transaction costs, liquidity/lack of supply in the underlying market, and the flexibility to implement investment views with minimum portfolio disruption. An example is a cash equitization program.

#### **Cost Efficiency:**

Derivatives are often used due to the cost efficiency associated with the contract properties. Given the fact that derivatives can be used as a form of insurance, upfront trading costs must be sufficiently low for investors to purchase the contract and insure their portfolios efficiently. Furthermore, due to properties associated with derivatives and cash outlay characteristics (minimal cash outlay at inception of the contract) derivatives are generally a vehicle of gaining cost efficient exposure. An example is the cost (zero) to purchase a futures contract.

**Risk Management:**

Derivatives can be used for mitigating risk in the portfolio. When used as a risk management tool, derivatives can significantly reduce an identified financial risk or involuntary risk from investment areas by providing changes in fair values or cash flows that substantially offset the changes in fair values or cash flows of the associated item being hedged. An example is the use of currency forwards to offset periods of dollar strength when international equity markets increase in value, thereby protecting foreign asset gains in the portfolio.

**Derivatives Restricted Use:**

**Settlement:**

Investments in futures contracts are to be cash settled unless physically settled and stored by external managers. At no time shall the Systems agree to take physical delivery on a futures contract.

**Position Limits:**

Futures and options positions entered into by the Systems, or on its behalf, will comply with all position and aggregate limits established by the local governing authorities within each jurisdiction.

**Over-the-Counter (OTC):**

Investments in securities not traded on public exchanges that are deemed over-the-counter (OTC) in nature are allowed provided that a counterparty risk monitoring component is delineated in the manager's guideline section of the manager's contract. All counterparties must have a short-term credit rating of at least BBB (Standard and Poor's or Fitch) or Baa2 (Moody's).

All OTC derivative transactions, including those managed through Agency Agreements, must be subject to established International Swaps and Derivatives Association, Inc. (ISDA) Master Agreements and have full documentation of all legal obligations of the Systems under the transactions. All ISDA Master Agreements entered into by or on behalf of the Systems by the Staff and external manager pursuant to an Agency Agreement shall provide that Netting applies. (Netting allows the parties to an ISDA Master Agreement to aggregate the amounts owed by each of them under all of the transactions outstanding under that ISDA Master Agreement and replace them with a single net amount payable by one party to the other.) The Staff and external managers may also use collateral arrangements to mitigate counterparty credit or performance risk. If an external manager utilizes a collateral arrangement to mitigate counterparty credit or performance risk the arrangement shall be delineated in the manager's guideline section of the manager's contract.

**Derivatives Applications Not Permitted:**

**Speculation:**

Except for investments in Alternative, Opportunistic Diversifying Strategies investments, and Real Return investments, derivatives may not be used for any activity for which the primary purpose is speculation or to profit while materially increasing risk to the Systems. Derivatives are considered speculative if their uses have no material relation to objectives and strategies specified by the IPS or applicable to the portfolio. Derivatives may not be used for circumventing any limitations or restrictions imposed by the IPS or applicable regulatory requirements.

**Leverage:**

Leverage is inherent in derivative contracts since only a small cash deposit is required to establish a much larger economic impact position. Thus, relative to the cash markets, where in most cases the cash outlay is equal to the asset acquired, derivative investments offer the possibility of establishing substantially larger market risk exposures with the same amount of cash as a traditional cash market portfolio. Therefore, risk management and control processes must focus on the total risk, i.e. the net notional value, assumed in a derivative investment.

*The above is not intended to limit the Systems from borrowing to cover short-term cash flow needs nor prohibit the Systems from loaning securities in accordance with a securities lending agreement.*

The Board recognizes that the voting of proxies is an important responsibility in assuring the overall performance of the Systems over a long time horizon. The Board has delegated the responsibility of voting all proxies to an outside Proxy Voting service provider or contracted external investment manager. The Board expects that the proxy voting service will execute all proxies in a timely fashion, and in accordance with the voting policy which has been formally adopted.

The Board has adopted the ISS U.S. Proxy Voting Guidelines as the Systems' approved Proxy Voting Policy for all internally voted items. This policy is updated at least annually by ISS and hereby incorporated by this reference.

- A. Investment Procurement Policy, as amended, is hereby incorporated by reference.
- B. ~~KPPA-KRS~~ Investment Brokerage Policy, as amended, is hereby incorporated by reference.
- C. ~~KPPA-KRS~~ Transactions Procedures Policy, as amended, is hereby incorporated by reference.
- D. ~~KPPA-KRS~~ Securities Litigation Policy and Procedures, as amended, is hereby incorporated by reference.
- E. ~~KPPA-KRS~~ Investment Securities Lending Guidelines, as amended, is hereby incorporated by reference.
- F. ~~KPPA-KRS~~ Securities Trading Policy for Trustees and Employees, as amended, is hereby incorporated by reference.
- G. ~~KPPA-KRS~~ Manager and Placement Agent Statement of Disclosure Policy, as amended, is hereby incorporated by reference.
- H. ~~KPPA-KRS~~ Real Estate Policy as amended and hereby incorporated by reference.

- I. KPPA-KRS Proxy Voting Policy as amended and hereby incorporated by reference.

Signatories

As Adopted by the Investment Committee

Date: \_\_\_\_\_

Signature: \_\_\_\_\_

C. Prewitt Lane

Chair, Investment Committee

As Adopted by the Board of Trustees

Date: \_\_\_\_\_

Signature: \_\_\_\_\_

Keith Peercy

Chair, Board of Trustees



Kentucky Retirement Systems  
Investment Manager Onboarding Checklist  
Approved February 12, 2019

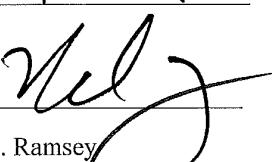
- Person(s) responsible for checklist item provides his or her initials in the box to the left of the item and saves the Checklist in the Contracts folder.
- Investment Committee approves new managers proceeding from the Investment Procurement Policy.
- CIO or the Director of the Asset class works with internal and outside legal counsel to negotiate contract details and ensures that internal legal counsel is copied on all correspondence during the negotiation process.
- Notify Investment Operations team of newly approved manager via email at [krsinvacctops@kyret.ky.gov](mailto:krsinvacctops@kyret.ky.gov). Save email correspondence in the Contracts folder.
- CIO or the Director of the Asset class provides the name of the manager/fund and the asset class to Investment Operations via email at [krsinvacctops@kyret.ky.gov](mailto:krsinvacctops@kyret.ky.gov). Save email correspondence in the Contracts folder.
- The Investment Operations team contacts KRS' Custodian bank (currently BNY Mellon) to obtain new account numbers via email at [BNYMellon\\_GCA\\_Client\\_Directions@BNYMellon.com](mailto:BNYMellon_GCA_Client_Directions@BNYMellon.com) and [stephen.mcguire@bnymellon.com](mailto:stephen.mcguire@bnymellon.com). Save email correspondence in the Contracts folder.
- The Investment Operations team, working with Investment staff, fills out and submits the BNY Mellon New Account Forms, which can be found at [M:\Investment Operations\New Accounts Request Forms\New Account Forms\New Account Template](#).
- The Investment Operations team saves completed and signed New Account Request forms in the Opened Accounts folder at [M:\Investment Operations\New Accounts Request Forms\New Account Forms\Opened Accounts](#) and in the Contracts folder.
- The Investment Operations team sends notification to the Investment staff when the BNY Mellon accounts are open and ready to receive initial funding. Save email correspondence in the Contracts folder.
- During contract negotiations, the CIO or the Director of the Asset class must include a discussion with the manager about adherence to 2017's Senate Bill 2, which requires that KRS post all investment contracts to its website. A provision in Senate Bill 2 allows managers to redact material in the contract that it deems an exception per Kentucky Revised Statutes 61.878.

- Once all parties have finalized contract negotiations, the CIO or the Director of the Asset class executes two or three copies of all contracts depending on the manager's decision to redact information.
- The CIO or the Director of the Asset class mails all copies to the manager for their signature. Save email correspondence in the Contracts folder.
- The manager remits a signed, fully executed digital copy of the contract and, if necessary, a redacted copy to the Compliance Officer, Investment Operations team, and Investment staff. The Compliance Officer saves the digital copy(-ies) in the Contracts folder.
- KRS Compliance Officer emails the Investment staff and Investment Operations team and states that KRS is prepared to fund the new account. Save email correspondence in the Contracts folder.
- Investment Operations works in conjunction with the custodian and manager to set up wires and resources are transferred on a pre-determined date. Save final email correspondence regarding the wires in the Contracts folder.
- The Compliance Officer emails the redacted contract to the Communications Division to post on the KRS website. Save email correspondence in the Contracts folder.
- The manager remits a signed, fully executed original contract to the KRS Compliance Officer.
- Upon receipt of the signed documents, the KRS Compliance Officer codes any necessary compliance rules into the BNY Mellon Compliance system.
- The Compliance Officer files the contract in the fireproof Investment Contracts file cabinet.

Signatories

As Adopted by the Investment Committee

Date: 2-12-19

Signature: 

Mr. Neil P. Ramsey  
Chair, Investment Committee

As Adopted by the Board of Trustees

Date: 2-12-19

Signature: 

Mr. David L. Harris  
Chair, Board of Trustees

Kentucky Retirement Systems  
Securities Litigation Policy  
Approved January 7, 2022

## A. Statement of Intent

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

KRS acknowledges that it has a duty to monitor and evaluate actions in which it may potentially be a member or participant. While KRS 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 KRS takes an active role. Therefore, the decision regarding the degree of KRS direct involvement in a claim requires evaluating the potential of KRS 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 KRS 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, KRS 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 KRS 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 KRS 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 KRS may require in the discharge of its duties. KRS 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: \_\_\_\_\_

As Adopted by the Board of Trustees

Date: \_\_\_\_\_

Signature: \_\_\_\_\_

Mr. Prewitt Lane  
Chair, Investment Committee

Mr. Keith Peercy  
Chair, Board of Trustees

DRAFT

Kentucky Retirement Systems  
Brokerage Policy for Trustees and Employees  
Approved January 31, 2022

### **Statement of Intent**

This policy documents the intent of the Investment Committee of the Kentucky Retirement Systems (KRS) 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 FundPlans, 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 KRS.

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

Date: \_\_\_\_\_

Signature: \_\_\_\_\_

Mr. Prewitt Lane  
Chair, Investment Committee

As Adopted by the Board of Directors

Date: \_\_\_\_\_

Signature: \_\_\_\_\_

Mr. Keith Peercy  
Chair, Board of Trustees

## Kentucky Retirement Systems **DRAFT**

Investment Transaction Procedures Policy

Date, 2022

This document is intended to identify the communications and procedures that are necessary to properly execute investment transactions for the Kentucky Retirement Systems (KRS).

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 KRS 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 securities-activities in which the Director chooses to engagein.

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 engagein.

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 KPPARS' 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 KRS-KPPA offices if at no other time could it be arranged to have a meeting at KPPAKRS.
- 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 Kentucky Retirement KRS 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 KRS-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 KRS to ensure that the interests of the general partner are aligned with those of KRS. 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 KRS invests, and that the mix of management fees and carried interest is consistent with KRS' 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 KRS.

#### 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 KRS 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, KRS will not disclose the individual underlying investments and their performance.
- KRS-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: \_\_\_\_\_  
Mr. Prewitt Lane  
Chair, Investment Committee

As Adopted by the Board of Directors

Date: \_\_\_\_\_

Signature: \_\_\_\_\_  
Mr. Keith Peercy  
Chair, Board of Trustees

**DRAFT**

Kentucky Retirement Systems  
Manager and Placement Agent Statement of Disclosure  
Approved Date +, 2022

**A. Purpose**

This Manager Statement of Disclosure (Policy) sets forth the disclosure requirements which must be satisfied prior to any Kentucky Retirement Systems (KRS) investment. This policy requires disclosure of conflicts of interest and/or political contributions with any new KRS investment. KRS shall require the disclosure of detailed information regarding any manager used, their services, and payments and fees in connection with all KRS investments. This Policy is intended to apply broadly to all of the types of investment advisors with whom KRS 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 KRS' investments and to help ensure that KRS' 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 KRS.

**B. Objectives**

The objectives of KRS' policy are:

1. To ensure that KRS' investment decisions are consistent with KRS' overall Investment Policy Statements;
2. To supplement the due diligence and information available to KRS 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 KRS 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 the date this Policy is adopted 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 KRS 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 KRS 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 KRS to provide investment advice to KRS but who do not exercise investment discretion.
3. “Manager” means an asset management firm that is seeking to be, or has been, retained by KRS 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 KRS assets, consistent with investment management guidelines provided by KRS 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 KRS investing with any manager, KRS 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 KRS or the limited partnership;
- Current or former Kentucky officials (federal, state, and local government), KRS Board of Trustees members, KRS 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) KRS Board of Trustees members, employees, or

- consultants of KRS, 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 KRS 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. KRS-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 KRS-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 KRSKPPA.

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 KRSKPPA.
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 KRSKPPA.

\* 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.

#### KRS-KPPA Staff Responsibilities

KRS-KPPA staff are responsible for:

- Providing the public with disclosure by posting a copy of this policy on KRS-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 KRS 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 KRS-KPPA staff, KRS 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 recommended 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 KRS.

Signatories

As Adopted by the Investment Committee

Date: \_\_\_\_\_

Signature:\_\_\_\_\_

Mr. Prewitt Lane  
Chair, Investment Committee

As Adopted by the Board of Directors

Date: \_\_\_\_\_

Signature:\_\_\_\_\_

Mr. Keith Peercy  
Chair, Board of Trustees

## **Kentucky Retirement Systems DRAFT**

Investment Proxy Voting Policy

Approved DATE May 2024

The Kentucky Retirement Systems (KRS) 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, KRS 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, KRS will support Management's recommendation.

#### Increase Authorized Common Stock

FOR \*

KRS 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.

\* KRS 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, KRS generally votes in favor of the proposal.

\* However, KRS 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

KRS 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, KRS is concerned that some compensation agreements provide excessive compensation in the event of a takeover. KRS 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

KRS 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. KRS' 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, KRS 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, KRS 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. KRS sees no justifiable reason for management to eliminate this facility. KRS 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. KRS 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 ~~corporations'scorporation'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, KRS 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, KRS 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. KRS believes this is fundamental right of a shareholder and barring a compelling reason should not be eliminated by management. KRS 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.

\* KRS will support shareholder proposals asking that the company submit their Shareholder Rights Plan to a shareholder vote. KRS 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. KRS 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: \_\_\_\_\_

Mr. Prewitt Lane  
Chair, Investment Committee

As Adopted by the Board of Directors

Date: \_\_\_\_\_

Signature: \_\_\_\_\_

Mr. Keith Peercy  
Chair, Board of Trustees

Kentucky Retirement Systems DRAFT  
Real Estate Policy  
Approved January 7, 2022

### A. Role of Real Estate

KRS 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 KRS 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

KRS has approved a target Real Estate allocation of five percent (5%) of the total fund for real estate investments. KRS 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.
- Leverage for core properties is moderate with an upper limit of 50% loan to value.

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

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 net leased 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.
- Target returns for value added investments are 9% to 12% per year (net of fees 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. Public Securities.

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

KRS 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 |

KRS 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 KRS's 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.

KRS 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

KRS will seek to control risk in its real estate investment program by diversifying its investments by investment manager, property type and location diversification. KRS 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.

KRS 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**

KRS 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

Date: \_\_\_\_\_

Signature:\_\_\_\_\_

Mr. Prewitt Lane  
Chair, Investment Committee

As Adopted by the Board of Directors

Date: \_\_\_\_\_

Signature:\_\_\_\_\_

Mr. Keith Peercy  
Chair, Board of Trustees

**Kentucky Retirement Systems DRAFT**  
Investment Securities Lending Guidelines  
Approved June 1, 2018

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 KRS 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 KRS staff.

The KRS-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 KRS, 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 KRS 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 KRS; detailed performance comparison—with RMA, BNY Mellon and KRS of percentage on loan, spread and gross basis point return by class, and; other information as reasonably requested by KRS.

### 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 ~~KRS~~-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

Date: \_\_\_\_\_

Signature:\_\_\_\_\_

Mr. Prewitt Lane  
Chair, Investment Committee

As Adopted by the Board of Directors

Date: \_\_\_\_\_

Signature:\_\_\_\_\_

Mr. Keith Peercy  
Chair, Board of Trustees

Kentucky Retirement Systems **DRAFT**  
Securities Trading Policy for Trustees and Employees  
Approved **DATE**

The Kentucky Retirement Systems (KRS) is charged with the administration of pension and group health insurance funds held in trust for active, inactive and retired KRS 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 KRS' Trustees and Employees conduct themselves in a manner that fosters public confidence. Since KRS is described by statute as a state agency, KRS 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 Kentucky Revised Statutes [Sections 61.505](#), 61.645. 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 KRS accounts and compliance with legal and fiduciary responsibilities as governed by the Commonwealth of Kentucky and KRS 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. "KRS" means the Kentucky Retirement Systems.
2. "Board" means the Board of Trustees of KRS.
3. "Employee" means a person working for KRS or Kentucky Public Pensions Authority (KPPA) in an employer/employee relationship.
4. "Trustee" means a member of the Board of KRS.
5. "Covered Persons" are defined as ~~KRS~~ Employees and Trustees with access to material, non-public information about proposed trading, trading strategies, or holdings and the other investment funds held by KRS. 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 ~~KRS~~Employees are, by virtue of their positions, conclusively presumed to be Covered Persons: KRS 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 KRS 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 Sections 61.505, 61.645,15 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 KRS 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 KRS 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 KRS accounts as well as their personal and family accounts.

Accordingly, all KRS Trustees or Employees are prohibited from trading on material, inside and non-public information whether obtained in the course of their KRS 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 publicly available information. Information is considered non-public unless it has been publicly 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 KRS Trustees, Employees or Investment Managers from transacting securities issued in countries subject to economic sanctions by the U. S. Department of Treasury OFAC. Additionally, KRS 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 KRS Trustees or Employees are prohibited from engaging in the following personal securities transactions:

1. **Knowingly** conducting any securities transaction in any instrument KRS 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 KRS 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 KRS, 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 [KRS](#) [KPPA](#) Compliance Officer or the [KPPA](#) Executive Director Office of Investments. The

| **KRS-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 KRS 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 **KRS-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 KRS 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 KRS 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 **KRS-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 a KRS 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 **KRS-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 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 31<sup>st</sup>.

### 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

KRS 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, KRS 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 KRS 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

Date: \_\_\_\_\_

Signature: \_\_\_\_\_

Mr. Prewitt Lane  
Chair, Investment Committee

As Adopted by the Board of Directors

Date: \_\_\_\_\_

Signature: \_\_\_\_\_

Mr. Keith Peercy  
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  |             | KRS Custom  |              |               |
|---------------------------|-------------|-------------|--------------|---------------|
| As of 12/31/2021          |             | 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%           |               |
| <b>Total</b>              | <b>100%</b> | <b>100%</b> | <b>0%</b>    |               |

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 |



BNY MELLON

INTERNAL TIPS - KR2F39010002

## Transaction Detail

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           |



BNY MELLON

INTERNAL TIPS - KR3F39010002

## Transaction Detail

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           |



BNY MELLON

INTERNAL US MID CAP - KR2F10100002

## Transaction Detail

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 |
|-------------------------------|-----------------------------------|----------------|-------------|-----------|--------------------|--|-------------------------|-------------|---------------|------------|----------------------|------------|----------------------|-------------------|----------------|
| <b>GRAND TOTAL</b>            |                                   |                |             |           |                    | <b>775,234.620</b>                         |                         |             |               |            |                      |            | <b>-1,486,048.05</b> | <b>733,059.85</b> | <b>0.00</b>    |
| <b>DIVIDEND ACCRUALS</b>      |                                   |                |             |           |                    | <b>759,145.000</b>                         |                         |             |               |            |                      |            | <b>0.00</b>          | <b>732,997.00</b> | <b>0.00</b>    |
| <b>U.S. DOLLAR</b>            |                                   |                |             |           |                    | <b>759,145.000</b>                         |                         |             |               |            |                      |            | <b>0.00</b>          | <b>732,997.00</b> | <b>0.00</b>    |
| KR2F10100002                  | KR2F10100002: INTERNAL US MID CAP | DA             |             | 464287507 | 759,145.000        | ISHARES CORE S&P MIDCAP ETF CASH DIVI..    |                         | 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       | <b>-0.01</b>         |                   | 0.00           |
| <b>DIVIDENDS</b>              |                                   |                |             |           |                    | <b>759,145.000</b>                         |                         |             |               |            |                      |            | <b>732,997.00</b>    | <b>732,997.00</b> | <b>0.00</b>    |
| <b>U.S. DOLLAR</b>            |                                   |                |             |           |                    | <b>759,145.000</b>                         |                         |             |               |            |                      |            | <b>732,997.00</b>    | <b>732,997.00</b> | <b>0.00</b>    |
| 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           |
| <b>INTEREST</b>               |                                   |                |             |           |                    | <b>0.000</b>                               |                         |             |               |            |                      |            | <b>8.25</b>          | <b>8.25</b>       | <b>0.00</b>    |
| <b>U.S. DOLLAR</b>            |                                   |                |             |           |                    | <b>0.000</b>                               |                         |             |               |            |                      |            | <b>8.25</b>          | <b>8.25</b>       | <b>0.00</b>    |
| 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           |
| <b>INTEREST ACCRUAL</b>       |                                   |                |             |           |                    | <b>0.000</b>                               |                         |             |               |            |                      |            | <b>0.00</b>          | <b>0.14</b>       | <b>0.00</b>    |
| <b>U.S. DOLLAR</b>            |                                   |                |             |           |                    | <b>0.000</b>                               |                         |             |               |            |                      |            | <b>0.00</b>          | <b>0.14</b>       | <b>0.00</b>    |
| 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           |
| <b>MANUAL JOURNAL ENTRIES</b> |                                   |                |             |           |                    | <b>0.000</b>                               |                         |             |               |            |                      |            | <b>0.00</b>          | <b>0.00</b>       | <b>0.00</b>    |
| <b>U.S. DOLLAR</b>            |                                   |                |             |           |                    | <b>0.000</b>                               |                         |             |               |            |                      |            | <b>0.00</b>          | <b>0.00</b>       | <b>0.00</b>    |
| 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       | <b>-962.13</b>       |                   | 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       | <b>-413.35</b>       |                   | 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       | <b>-962.13</b>       |                   | 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       | <b>-413.35</b>       |                   | 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 ACC:..      |                         | 12/31/2021  | 12/31/2021    | 12/31/2021 | 0.000000             | 0.00       | <b>-1,208.79</b>     |                   | 0.00           |
| KR2F10100002                  | KR2F10100002: INTERNAL US MID CAP | JNL            |             |           | 0.000              | REV BNY SL BANK FEE SEPTEMBER 2021 GL 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 ACC:..     |                         | 10/31/2021  | 10/31/2021    | 10/31/2021 | 0.000000             | 0.00       | <b>-1,106.57</b>     |                   | 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 ACC:..    |                         | 11/30/2021  | 11/30/2021    | 11/30/2021 | 0.000000             | 0.00       | <b>-428.76</b>       |                   | 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       | <b>-1,106.57</b>     |                   | 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       | <b>-428.76</b>       |                   | 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 A..   |                         | 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 ACC:..    |                         | 12/31/2021  | 12/31/2021    | 12/31/2021 | 0.000000             | 0.00       | <b>-1,345.78</b>     |                   | 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       | <b>-1,214.62</b>     |                   | 0.00           |
| KR2F10100002                  | KR2F10100002: INTERNAL US MID CAP | JNL            |             |           | 0.000              | BNY SL REBATE OCTOBER 2021 GL ACC:(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       | <b>-962.13</b>       |                   | 0.00           |



BNY MELLON

INTERNAL US MID CAP - KR2F10100002

## Transaction Detail

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

| Reporting Account Number | Source Account                    | Trans. Code | Link Ref | Mellan 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 ACCT:.. |              | 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           |
| <b>PURCHASES</b>         |                                   |             |          |                    | <b>733,002.600</b> |  |              |               |            |                      | <b>733,002.60</b> | <b>-733,002.60</b> | <b>0.00</b>     |                |
| <b>U.S. DOLLAR</b>       |                                   |             |          |                    | <b>733,002.600</b> |  |              |               |            |                      | <b>733,002.60</b> | <b>-733,002.60</b> | <b>0.00</b>     |                |
| 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           |



BNY MELLON

INTERNAL US MID CAP - KR2F10100002

## Transaction Detail

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

| Reporting Account Number                      | Source Account                    | Trans. Code | Link Ref | Mellan 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 |
|---|-----------------------------------|-------------|----------|--------------------|-----------------------|--|-------------|---------------|------------|----------------------|------------|----------------------|----------------------|----------------|
| <b>RECEIPTS AND DISBURSEMENT TRANSACTIONS</b> |                                   |             |          |                    | <b>0.000</b>          |  |             |               |            |                      |            | <b>-1,475,997.92</b> | <b>-1,475,997.92</b> | <b>0.00</b>    |
| <b>U.S. DOLLAR</b>                            |                                   |             |          |                    | <b>0.000</b>          |  |             |               |            |                      |            | <b>-1,475,997.92</b> | <b>-1,475,997.92</b> | <b>0.00</b>    |
| KR2F10100002                                  | KR2F10100002: INTERNAL US MID CAP | CW          |          | 99VVARL15          | 0.000                 | TRANSFER TO KR2F9001002 KRS DOMESTIC..   |             | 10/4/2021     | 10/4/2021  |                      | 0.000000   | <b>-742,992.67</b>   | <b>-742,992.67</b>   | 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   | <b>-2.65</b>         | <b>-2.65</b>         | 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   | <b>-8,348.03</b>     | <b>-8,348.03</b>     | 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   | <b>-3.14</b>         | <b>-3.14</b>         | 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   | <b>-2.46</b>         | <b>-2.46</b>         | 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   | <b>-2,431.00</b>     | <b>-2,431.00</b>     | 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   | <b>-732,997.00</b>   | <b>-732,997.00</b>   | 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   | <b>-6,271.07</b>     | <b>-6,271.07</b>     | 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   | <b>-278.11</b>       | <b>-278.11</b>       | 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   | <b>-1,473.01</b>     | <b>-1,473.01</b>     | 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   | <b>-1,106.57</b>     | <b>-1,106.57</b>     | 0.00           |
| KR2F10100002                                  | KR2F10100002: INTERNAL US MID CAP | CDC         |          | NA9123459          | 0.000                 |  |             | 9/15/2021     | 9/15/2021  |                      | 0.000000   | <b>-1,576.59</b>     | <b>-1,576.59</b>     | 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 EARNINGS 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   | <b>-8,348.03</b>     | <b>-8,348.03</b>     | 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 EARNINGS 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   | <b>-6,271.07</b>     | <b>-6,271.07</b>     | 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 EARNINGS FOR NO..   |             | 12/14/2021    | 12/14/2021 |                      | 0.000000   | 2,431.00             | 2,431.00             | 0.00           |
| <b>SALES</b>                                  |                                   |             |          |                    | <b>-1,476,057.980</b> |  |             |               |            |                      |            | <b>-1,476,057.98</b> | <b>1,476,057.98</b>  | <b>0.00</b>    |
| <b>U.S. DOLLAR</b>                            |                                   |             |          |                    | <b>-1,476,057.980</b> |  |             |               |            |                      |            | <b>-1,476,057.98</b> | <b>1,476,057.98</b>  | <b>0.00</b>    |
| KR2F10100002                                  | KR2F10100002: INTERNAL US MID CAP | S           |          | 996085619          | <b>-742,990.020</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 10/4/2021     | 10/4/2021  | 10/4/2021            | 1,000000   | <b>-742,990.02</b>   | 742,990.02           | 0.00           |
| KR2F10100002                                  | KR2F10100002: INTERNAL US MID CAP | S           |          | 996085619          | <b>-2.650</b>         | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 10/12/2021    | 10/12/2021 | 10/12/2021           | 1,000000   | <b>-2.65</b>         | 2.65                 | 0.00           |
| KR2F10100002                                  | KR2F10100002: INTERNAL US MID CAP | S           |          | 996085619          | <b>-3.140</b>         | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 11/8/2021     | 11/8/2021  | 11/8/2021            | 1,000000   | <b>-3.14</b>         | 3.14                 | 0.00           |
| KR2F10100002                                  | KR2F10100002: INTERNAL US MID CAP | S           |          | 996085619          | <b>-2.460</b>         | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 12/6/2021     | 12/6/2021  | 12/6/2021            | 1,000000   | <b>-2.46</b>         | 2.46                 | 0.00           |
| KR2F10100002                                  | KR2F10100002: INTERNAL US MID CAP | S           |          | 996085619          | <b>-732,997.000</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 12/21/2021    | 12/21/2021 | 12/21/2021           | 1,000000   | <b>-732,997.00</b>   | 732,997.00           | 0.00           |
| KR2F10100002                                  | KR2F10100002: INTERNAL US MID CAP | S           |          | 996085619          | <b>-62.710</b>        | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 12/31/2021    | 12/31/2021 | 12/31/2021           | 1,000000   | <b>-62.71</b>        | 62.71                | 0.00           |



BNY MELLON

INTERNAL US MID CAP - KR3F10100002

## Transaction Detail

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 |
|-------------------------------|-----------------------------------|----------------|-------------|-----------|--------------------|--|-------------------------|-------------|---------------|------------|----------------------|------------|--------------------|-------------------|----------------|
| <b>GRAND TOTAL</b>            |                                   |                |             |           |                    | <b>343,396.020</b>                         |                         |             |               |            |                      |            | <b>-658,256.18</b> | <b>324,714.18</b> | <b>0.00</b>    |
| <b>DIVIDEND ACCRUALS</b>      |                                   |                |             |           |                    | <b>336,269.000</b>                         |                         |             |               |            |                      |            | <b>0.00</b>        | <b>324,686.55</b> | <b>0.00</b>    |
| <b>U.S. DOLLAR</b>            |                                   |                |             |           |                    | <b>336,269.000</b>                         |                         |             |               |            |                      |            | <b>0.00</b>        | <b>324,686.55</b> | <b>0.00</b>    |
| KR3F10100002                  | KR3F10100002: INTERNAL US MID CAP | DA             |             | 464287507 | 336,269.000        | ISHARES CORE S&P MIDCAP ETF CASH DIVI..    |                         |             | 12/13/2021    | 12/13/2021 | 12/17/2021           | 0.000000   | 0.00               | 324,686.55        | 0.00           |
| <b>DIVIDENDS</b>              |                                   |                |             |           |                    | <b>336,269.000</b>                         |                         |             |               |            |                      |            | <b>324,686.55</b>  | <b>324,686.55</b> | <b>0.00</b>    |
| <b>U.S. DOLLAR</b>            |                                   |                |             |           |                    | <b>336,269.000</b>                         |                         |             |               |            |                      |            | <b>324,686.55</b>  | <b>324,686.55</b> | <b>0.00</b>    |
| 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           |
| <b>INTEREST</b>               |                                   |                |             |           |                    | <b>0.000</b>                               |                         |             |               |            |                      |            | <b>3.85</b>        | <b>3.85</b>       | <b>0.00</b>    |
| <b>U.S. DOLLAR</b>            |                                   |                |             |           |                    | <b>0.000</b>                               |                         |             |               |            |                      |            | <b>3.85</b>        | <b>3.85</b>       | <b>0.00</b>    |
| 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           |
| <b>INTEREST ACCRUAL</b>       |                                   |                |             |           |                    | <b>0.000</b>                               |                         |             |               |            |                      |            | <b>0.00</b>        | <b>-0.15</b>      | <b>0.00</b>    |
| <b>U.S. DOLLAR</b>            |                                   |                |             |           |                    | <b>0.000</b>                               |                         |             |               |            |                      |            | <b>0.00</b>        | <b>-0.15</b>      | <b>0.00</b>    |
| 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               | <b>-0.04</b>      | 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               | <b>-0.05</b>      | 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               | <b>-0.06</b>      | 0.00           |
| <b>MANUAL JOURNAL ENTRIES</b> |                                   |                |             |           |                    | <b>0.000</b>                               |                         |             |               |            |                      |            | <b>0.00</b>        | <b>0.00</b>       | <b>0.00</b>    |
| <b>U.S. DOLLAR</b>            |                                   |                |             |           |                    | <b>0.000</b>                               |                         |             |               |            |                      |            | <b>0.00</b>        | <b>0.00</b>       | <b>0.00</b>    |
| 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               | <b>-766.55</b>    | 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               | <b>-341.82</b>    | 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               | <b>-766.55</b>    | 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               | <b>-341.82</b>    | 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               | <b>-571.82</b>    | 0.00           |
| KR3F10100002                  | KR3F10100002: INTERNAL US MID CAP | JNL            |             |           | 0.000              | REV BNY SL REBATE NOVEMBER 2021 GL GL ..   |                         |             | 12/1/2021     | 12/1/2021  | 12/1/2021            | 0.000000   | 0.00               | <b>-341.82</b>    | 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 BANK FEE SEPTEMBER 2021 GL ACCT:(.. |                         |             | 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               | <b>-866.00</b>    | 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:(..  |                         |             | 10/31/2021    | 10/31/2021 | 10/31/2021           | 0.000000   | 0.00               | <b>-365.90</b>    | 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               | <b>-866.00</b>    | 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               | <b>-365.90</b>    | 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               | <b>-630.34</b>    | 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               | <b>-467.04</b>    | 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 ACCT:(.. |                         |             | 10/31/2021    | 10/31/2021 | 10/31/2021           | 0.000000   | 0.00               | <b>-766.55</b>    | 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           |



BNY MELLON

## Transaction Detail

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

| Reporting Account Number                      | Source Account                    | Trans. Code | Link Ref | Mellan 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..    |              | 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 GL .. |              | 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)                 |              | 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               |
| <b>PURCHASES</b>                              |                                   |             |          |                    | <b>324,689.150</b> |   |              |               |            |                      |            |            | <b>324,689.15</b>  | <b>-324,689.15</b> |
| <b>U.S. DOLLAR</b>                            |                                   |             |          |                    | <b>324,689.150</b> |   |              |               |            |                      |            |            | <b>324,689.15</b>  | <b>-324,689.15</b> |
| KR3F10100002                                  | KR3F10100002: INTERNAL US MID CAP | B           |          | 996085619          | 1.460              | EB TEMP INV 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 INV 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 INV 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               |
| <b>RECEIPTS AND DISBURSEMENT TRANSACTIONS</b> |                                   |             |          |                    | <b>0.000</b>       |   |              |               |            |                      |            |            | <b>-653,804.60</b> | <b>-653,804.60</b> |



BNY MELLON

INTERNAL US MID CAP - KR3F10100002

## Transaction Detail

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

| Reporting Account Number | Source Account                    | Trans. Code | Link Ref | Mellan 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 EARNINGS 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 EARNINGS 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 EARNINGS 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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 |                      | 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     | AFLAC 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          |          | 00206GR102         | 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           |             |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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 DIVIDEND |             | 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          |             | 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 DIVIDEND   |             | 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           |             | 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 DIVIDEND    |             | 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  | BROADIDGE 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 DIVIDEND   |             | 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 DIVIDEND  |             | 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 | 1/1/2022             | 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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 DIVI..   |             | 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 DIVI.. |             | 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          |          | 20030N101          | 9,036.000  | 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 DIVI..  |             | 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 ..     |             | 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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 DIL.   |             | 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 DIL..    |             | 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 DIL..     |             | 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 | HALLIBURTON 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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 ENTITLE..  |                         | 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-AAAAR206..  |                         | 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            | MARKEDEXX 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/M CASH DIVIDEND ..    |                         | 10/8/2021   | 10/8/2021     | 10/26/2021 | 0.000000             | 0.00       | 1,787.72  | 0.00            |                |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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 | NORTONLIFELOCK 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      | 768.80          | 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 DI..  |             | 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 DIVI..     |             | 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 | PFIIZER 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 DI..  |             | 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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 DIVIDEND ..    |                         | 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 DIVIDEND ..    |                         | 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 DIV..    |                         | 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 069%       |                         | 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             |             | 8673667101 | 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             |             | 8666674104 | 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 028%       |                         | 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            |                |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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    | UNITED-HEALTH 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 DI.. |             | 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 DIVI..  |             | 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      | 2,686.68            | 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  | LYONDENBASELL INDUSTRIES NV CASH DI..   |             | 11/26/2021    | 11/26/2021 | 12/6/2021            | 0.000000   | 0.00      | 7,624.11            | 0.00                |             |  |
| <b>DIVIDENDS</b>         |                                   |             |          |                    |            | <b>2,394,687.000</b>                    |             |               |            |                      |            |           | <b>1,050,273.58</b> | <b>1,050,273.58</b> | <b>0.00</b> |  |
| <b>U.S. DOLLAR</b>       |                                   |             |          |                    |            | <b>2,394,687.000</b>                    |             |               |            |                      |            |           | <b>1,050,273.58</b> | <b>1,050,273.58</b> | <b>0.00</b> |  |
| 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            |                     |             |  |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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 | 11/5/2021            | 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          |          | 0409560105         | 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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     | 11/17/2021 | 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          |          | 174611015          | 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  | CONOCOPHILLIPS                 |             | 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          |          | 24906BP109         | 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    | 11/9/2021  | 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          |          | 277432100          | 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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          |          | 297178105          | 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          |          | 34955U108          | 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 | FREEPORT-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           |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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     | 11/2/2021  | 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          |          | 534167109          | 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          |          | 550244103          | 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          |          | 550244103          | 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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    | 11/9/2021  | 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  | PRUDENTIAL 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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    | 11/9/2021  | 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     | 11/9/2021  | 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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          |          | 92939U106          | 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    | 11/8/2021  | 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 PLC                               |             | 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          |          | G899ME103          | 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          |          | H84969104          | 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           |             |
| <b>INTEREST</b>               |                                   |             |          |                    |            | <b>0.00</b>                              |             |               |            |                      |            |           | <b>11.22</b>    | <b>11.22</b>   | <b>0.00</b> |
| <b>U.S. DOLLAR</b>            |                                   |             |          |                    |            | <b>0.00</b>                              |             |               |            |                      |            |           | <b>11.22</b>    | <b>11.22</b>   | <b>0.00</b> |
| 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 CHRG 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           |             |
| <b>INTEREST ACCRUAL</b>       |                                   |             |          |                    |            | <b>0.00</b>                              |             |               |            |                      |            |           | <b>0.00</b>     | <b>-0.03</b>   | <b>0.00</b> |
| <b>U.S. DOLLAR</b>            |                                   |             |          |                    |            | <b>0.00</b>                              |             |               |            |                      |            |           | <b>0.00</b>     | <b>-0.03</b>   | <b>0.00</b> |
| 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           | 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           | 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           | 0.00        |
| <b>MANUAL JOURNAL ENTRIES</b> |                                   |             |          |                    |            | <b>0.00</b>                              |             |               |            |                      |            |           | <b>0.00</b>     | <b>0.00</b>    | <b>0.00</b> |
| <b>U.S. DOLLAR</b>            |                                   |             |          |                    |            | <b>0.00</b>                              |             |               |            |                      |            |           | <b>0.00</b>     | <b>0.00</b>    | <b>0.00</b> |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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 ACCT;.. |             | 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 G..   |             | 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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             |              | 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                 |              |
| <b>MISCELLANEOUS ACTIVITY</b> |                                   |             |          |                    | <b>-1.825</b>        |  |              |               |            |                      |            |           | <b>67.46</b>        | <b>186.00</b>        | <b>67.46</b> |
| <b>U.S. DOLLAR</b>            |                                   |             |          |                    | <b>-1.825</b>        |  |              |               |            |                      |            |           | <b>67.46</b>        | <b>186.00</b>        | <b>67.46</b> |
| 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       |
| <b>PURCHASES</b>              |                                   |             |          |                    | <b>1,199,665.990</b> |  |              |               |            |                      |            |           | <b>1,199,665.99</b> | <b>-1,199,665.99</b> | <b>0.00</b>  |
| <b>U.S. DOLLAR</b>            |                                   |             |          |                    | <b>1,199,665.990</b> |  |              |               |            |                      |            |           | <b>1,199,665.99</b> | <b>-1,199,665.99</b> | <b>0.00</b>  |
| 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         |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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                           |                       |
| <strong>RECEIPTS AND DISBURSEMENT TRANSACTIONS</strong> |                                   |             |          |                    |             |  | <strong>0.000</strong> |               |            |                      |            |             | <strong>-1,026,699.77</strong> | <strong>-1,026,699.77</strong> | <strong>0.00</strong> |
| <strong>U.S. DOLLAR</strong>                            |                                   |             |          |                    |             |  | <strong>0.000</strong> |               |            |                      |            |             | <strong>-1,026,699.77</strong> | <strong>-1,026,699.77</strong> | <strong>0.00</strong> |
| 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                           |                       |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Transaction Detail

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     |                         | 12/06/2021  | 12/06/2021    |            |                      | 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 INTERNAL..   |                         | 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 EARNINGS 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 EARNINGS 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 EARNINGS FOR NO..   |                         | 12/14/2021  | 12/14/2021    |            |                      | 0.000000   | 1,770.93           | 1,770.93           | 0.00              |             |
| <b>SALES</b>       |                                   |                |             |           |                     | <b>-860,608.570</b>                      |                         |             |               |            |                      |            |                    | <b>-860,608.57</b> | <b>860,608.57</b> | <b>0.00</b> |
| <b>U.S. DOLLAR</b> |                                   |                |             |           |                     | <b>-860,608.570</b>                      |                         |             |               |            |                      |            |                    | <b>-860,608.57</b> | <b>860,608.57</b> | <b>0.00</b> |
| KR2F10110002       | KR2F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 | <b>-145,398.640</b> | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |                         | 10/4/2021   | 10/4/2021     | 10/4/2021  |                      | 1.000000   | <b>-145,398.64</b> | 145,398.64         | 0.00              |             |
| KR2F10110002       | KR2F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 | <b>-41,343.330</b>  | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |                         | 10/12/2021  | 10/12/2021    | 10/12/2021 |                      | 1.000000   | <b>-41,343.33</b>  | 41,343.33          | 0.00              |             |
| KR2F10110002       | KR2F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 | <b>-78,688.190</b>  | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |                         | 10/19/2021  | 10/19/2021    | 10/19/2021 |                      | 1.000000   | <b>-78,688.19</b>  | 78,688.19          | 0.00              |             |
| KR2F10110002       | KR2F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 | <b>-14,028.980</b>  | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |                         | 10/25/2021  | 10/25/2021    | 10/25/2021 |                      | 1.000000   | <b>-14,028.98</b>  | 14,028.98          | 0.00              |             |
| KR2F10110002       | KR2F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 | <b>-115,274.890</b> | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |                         | 11/8/2021   | 11/8/2021     | 11/8/2021  |                      | 1.000000   | <b>-115,274.89</b> | 115,274.89         | 0.00              |             |
| KR2F10110002       | KR2F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 | <b>-66,489.310</b>  | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |                         | 11/22/2021  | 11/22/2021    | 11/22/2021 |                      | 1.000000   | <b>-66,489.31</b>  | 66,489.31          | 0.00              |             |
| KR2F10110002       | KR2F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 | <b>-13,652.750</b>  | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |                         | 11/29/2021  | 11/29/2021    | 11/29/2021 |                      | 1.000000   | <b>-13,652.75</b>  | 13,652.75          | 0.00              |             |
| KR2F10110002       | KR2F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 | <b>-77,939.080</b>  | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |                         | 12/6/2021   | 12/6/2021     | 12/6/2021  |                      | 1.000000   | <b>-77,939.08</b>  | 77,939.08          | 0.00              |             |
| KR2F10110002       | KR2F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 | <b>-109,239.040</b> | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |                         | 12/13/2021  | 12/13/2021    | 12/13/2021 |                      | 1.000000   | <b>-109,239.04</b> | 109,239.04         | 0.00              |             |
| KR2F10110002       | KR2F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 | <b>-171,084.190</b> | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |                         | 12/21/2021  | 12/21/2021    | 12/21/2021 |                      | 1.000000   | <b>-171,084.19</b> | 171,084.19         | 0.00              |             |
| KR2F10110002       | KR2F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 | <b>-27,470.170</b>  | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |                         | 12/27/2021  | 12/27/2021    | 12/27/2021 |                      | 1.000000   | <b>-27,470.17</b>  | 27,470.17          | 0.00              |             |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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 |                      | 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 | 1/3/2022             | 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     | AFLAC 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          |          | 00206GR102         | 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        |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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 DIVIDEND   |             | 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            |             | 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 DIVIDEND |             | 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 DIVIDEND     |             | 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             |             | 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 DIVIDEND      |             | 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  | BROADIDGE 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 DIVIDEND     |             | 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 DIVIDEND    |             | 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 | 1/1/2022             | 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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 DIVIDEND.. |             | 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 ..     |             | 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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 28%              |             | 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 DIL.   |             | 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 DIL..    |             | 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  | HALLIBURTON 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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 MARRIETTA 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/MC 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/MC 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            |                |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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          |          | 59522J103          | 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  | NORTONLIFECLOCK INC CASH DIVIDEND ..      |             | 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    | NVIDIA 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 DI..  |             | 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      | 1,368.25        | 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         |             | 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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 DIVI..   |             | 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          |          | 7611S2107          | 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 | 12/5/2021            | 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 066%       |             | 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 DIL.. |             | 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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          |          | 96945T100          | 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      | 788.48            | 0.00              |             |
| KR3F10110002             | KR3F10110002: KRS INTERNAL EQUITY | DA          |          | 988498101          | 867.000    | YUM! 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              |             |
| <b>DIVIDENDS</b>         |                                   |             |          |                    |            | <b>1,075,860.000</b>                    |             |               |            |                      |            |           | <b>473,026.59</b> | <b>473,026.59</b> | <b>0.00</b> |
| <b>U.S. DOLLAR</b>       |                                   |             |          |                    |            | <b>1,075,860.000</b>                    |             |               |            |                      |            |           | <b>473,026.59</b> | <b>473,026.59</b> | <b>0.00</b> |
| 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          |                   |             |
| 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          |                   |             |
| 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          |                   |             |
| 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            |                   |             |
| 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            |                   |             |
| 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          |                   |             |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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 EQUIETIE |             | 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  | 11/12/2021           | 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          |          | 0409560105         | 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          |          | 0640458100         | 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  | BROADBRIDGE 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/DE                     |             | 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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  | ENERGY CORP                    |             | 12/1/2021     | 11/12/2021 | 12/1/2021            | 0.000000   | 3,813.76  | 3,813.76        | 0.00           |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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          |          | 363578109          | 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          |          | 375585103          | 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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  | LKO CORP                       |             | 12/2/2021     | 11/9/2021  | 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    | 11/28/2021 | 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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

| Reporting Account Number | Source Account                    | Trans. Code | Link Ref | Mellan 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          |          | 641100D104         | 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  | NORTONLIFECO 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    | 11/9/2021  | 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          |          | 723767107          | 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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          |          | 8922356106         | 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          |          | 918204108          | 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  | WEBC 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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    | 12/8/2021  | 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           |             |
| <b>INTEREST</b>               |                                   |                |             |           |                    | <b>0.00</b>                              |                         |             |               |            |                      |            |           | <b>2.18</b>     | <b>2.18</b>    | <b>0.00</b> |
| <b>U.S. DOLLAR</b>            |                                   |                |             |           |                    | <b>0.00</b>                              |                         |             |               |            |                      |            |           | <b>2.18</b>     | <b>2.18</b>    | <b>0.00</b> |
| 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           |             |
| <b>INTEREST ACCRUAL</b>       |                                   |                |             |           |                    | <b>0.00</b>                              |                         |             |               |            |                      |            |           | <b>0.00</b>     | <b>-0.02</b>   | <b>0.00</b> |
| <b>U.S. DOLLAR</b>            |                                   |                |             |           |                    | <b>0.00</b>                              |                         |             |               |            |                      |            |           | <b>0.00</b>     | <b>-0.02</b>   | <b>0.00</b> |
| 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           |             |
| <b>MANUAL JOURNAL ENTRIES</b> |                                   |                |             |           |                    | <b>0.00</b>                              |                         |             |               |            |                      |            |           | <b>0.00</b>     | <b>0.00</b>    | <b>0.00</b> |
| <b>U.S. DOLLAR</b>            |                                   |                |             |           |                    | <b>0.00</b>                              |                         |             |               |            |                      |            |           | <b>0.00</b>     | <b>0.00</b>    | <b>0.00</b> |
| 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           |             |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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

| Reporting Account Number | Source Account                    | Trans. Code | Link Ref | Mellan 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           |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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               |               |
| <b>MISCELLANEOUS ACTIVITY</b> |                                   |             |          |                    | <b>-1.463</b>      |  |              |               |            |                      |            |               | <b>53.23</b>      | <b>127.44</b>      | <b>53.23</b>  |
| <b>U.S. DOLLAR</b>            |                                   |             |          |                    | <b>-1.463</b>      |  |              |               |            |                      |            |               | <b>53.23</b>      | <b>127.44</b>      | <b>53.23</b>  |
| 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          | <b>-0.400</b>      | RV: FRACADJ:RAF-ERU-IAS-6304507                |              | 11/15/2021    | 11/15/2021 | 11/15/2021           | 0.000000   | <b>-8.86</b>  | 0.00              |                    | <b>-8.86</b>  |
| 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          | <b>-0.727</b>      | RV: FRACADJ:RAF-ERU-IAS-6117866                |              | 10/1/2021     | 10/1/2021  | 10/1/2021            | 0.000000   | <b>-18.73</b> | 0.00              |                    | <b>-18.73</b> |
| KR3F10110002                  | KR3F10110002: KRS INTERNAL EQUITY | SW          |          | 928563402          | <b>-0.336</b>      | RV: FRACADJ:RAF-ERU-IAS-6251120                |              | 11/2/2021     | 11/2/2021  | 11/2/2021            | 0.000000   | <b>-46.62</b> | 0.00              |                    | <b>-46.62</b> |
| <b>PURCHASES</b>              |                                   |             |          |                    | <b>543,053.610</b> |  |              |               |            |                      |            |               | <b>543,053.61</b> | <b>-543,053.61</b> | <b>0.00</b>   |
| <b>U.S. DOLLAR</b>            |                                   |             |          |                    | <b>543,053.610</b> |  |              |               |            |                      |            |               | <b>543,053.61</b> | <b>-543,053.61</b> | <b>0.00</b>   |
| 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     | <b>-22,983.14</b> | 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      | <b>-2,838.66</b>  | 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      | <b>-7,204.64</b>  | 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      | <b>-4,386.85</b>  | 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      | <b>-4,523.90</b>  | 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        | <b>-739.59</b>    | 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      | <b>-9,992.49</b>  | 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     | <b>-22,285.96</b> | 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      | <b>-2,530.09</b>  | 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      | <b>-2,420.98</b>  | 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        | <b>-582.72</b>    | 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      | <b>-5,262.51</b>  | 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      | <b>-2,061.56</b>  | 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      | <b>-6,121.98</b>  | 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      | <b>-1,280.25</b>  | 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     | <b>-14,591.73</b> | 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        | <b>-699.69</b>    | 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     | <b>-26,442.80</b> | 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        | <b>-454.36</b>    | 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      | <b>-2,792.50</b>  | 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        | <b>-124.52</b>    | 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      | <b>-4,328.64</b>  | 0.00               |               |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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               |             |
| <b>RECEIPTS AND DISBURSEMENT TRANSACTIONS</b> |                                   |             |          |                    |             |  | <b>0.000</b> |               |            |                      |            |             | <b>-460,376.78</b> | <b>-460,376.78</b> | <b>0.00</b> |
| <b>U.S. DOLLAR</b>                            |                                   |             |          |                    |             |  | <b>0.000</b> |               |            |                      |            |             | <b>-460,376.78</b> | <b>-460,376.78</b> | <b>0.00</b> |
| 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               |             |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Transaction Detail

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 EARNINGS 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 EARNINGS FOR OCT..  |             | 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 EARNINGS FOR NO..   |             | 12/14/2021    | 12/14/2021 |                      | 0.000000   | 815.45             | 815.45            | 0.00           |
| <b>SALES</b>       |                                   |                |             |           |                    | <b>-385,900.490</b> |  |             |               |            |                      |            | <b>-385,900.49</b> | <b>385,900.49</b> | <b>0.00</b>    |
| <b>U.S. DOLLAR</b> |                                   |                |             |           |                    | <b>-385,900.490</b> |  |             |               |            |                      |            | <b>-385,900.49</b> | <b>385,900.49</b> | <b>0.00</b>    |
| KR3F10110002       | KR3F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 |                    | <b>-65,199.520</b>  | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 10/4/2021     | 10/4/2021  | 10/4/2021            | 1.000000   | <b>-65,199.52</b>  | 65,199.52         | 0.00           |
| KR3F10110002       | KR3F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 |                    | <b>-18,538.490</b>  | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 10/12/2021    | 10/12/2021 | 10/12/2021           | 1.000000   | <b>-18,538.49</b>  | 18,538.49         | 0.00           |
| KR3F10110002       | KR3F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 |                    | <b>-35,283.440</b>  | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 10/19/2021    | 10/19/2021 | 10/19/2021           | 1.000000   | <b>-35,283.44</b>  | 35,283.44         | 0.00           |
| KR3F10110002       | KR3F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 |                    | <b>-6,290.130</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 10/25/2021    | 10/25/2021 | 10/25/2021           | 1.000000   | <b>-6,290.13</b>   | 6,290.13          | 0.00           |
| KR3F10110002       | KR3F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 |                    | <b>-51,690.190</b>  | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 11/8/2021     | 11/8/2021  | 11/8/2021            | 1.000000   | <b>-51,690.19</b>  | 51,690.19         | 0.00           |
| KR3F10110002       | KR3F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 |                    | <b>-29,813.900</b>  | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 11/22/2021    | 11/22/2021 | 11/22/2021           | 1.000000   | <b>-29,813.90</b>  | 29,813.90         | 0.00           |
| KR3F10110002       | KR3F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 |                    | <b>-6,122.080</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 11/29/2021    | 11/29/2021 | 11/29/2021           | 1.000000   | <b>-6,122.08</b>   | 6,122.08          | 0.00           |
| KR3F10110002       | KR3F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 |                    | <b>-34,945.870</b>  | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 12/6/2021     | 12/6/2021  | 12/6/2021            | 1.000000   | <b>-34,945.87</b>  | 34,945.87         | 0.00           |
| KR3F10110002       | KR3F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 |                    | <b>-48,983.400</b>  | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 12/13/2021    | 12/13/2021 | 12/13/2021           | 1.000000   | <b>-48,983.40</b>  | 48,983.40         | 0.00           |
| KR3F10110002       | KR3F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 |                    | <b>-76,716.490</b>  | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 12/21/2021    | 12/21/2021 | 12/21/2021           | 1.000000   | <b>-76,716.49</b>  | 76,716.49         | 0.00           |
| KR3F10110002       | KR3F10110002: KRS INTERNAL EQUITY | S              |             | 996085619 |                    | <b>-12,316.980</b>  | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |             | 12/27/2021    | 12/27/2021 | 12/27/2021           | 1.000000   | <b>-12,316.98</b>  | 12,316.98         | 0.00           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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       |                   |
|--------------------------|-----------------------------|----------------|-------------|----------|--------------------|-----------------------|--|-------------|---------------|------------|----------------------|-----------------------|---------------------|-------------------|----------------------|-------------------|
| <b>GRAND TOTAL</b>       |                             |                |             |          |                    | <b>32,564,264.966</b> |  |             |               |            |                      | <b>228,681,586.78</b> | <b>7,985,130.91</b> |                   | <b>12,921,333.12</b> |                   |
| <b>CLASS ACTIONS</b>     |                             |                |             |          |                    | <b>0.000</b>          |  |             |               |            |                      |                       | <b>11,482.93</b>    | <b>11,482.93</b>  |                      | <b>11,482.93</b>  |
| <b>U.S. DOLLAR</b>       |                             |                |             |          |                    | <b>0.000</b>          |  |             |               |            |                      |                       | <b>11,482.93</b>    | <b>11,482.93</b>  |                      | <b>11,482.93</b>  |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | CD             |             |          | NA9123459          | 0.000                 | 2-17-CV-3711-TJSEndo International 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, Inc. (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. (2014) 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            |
| <b>CORPORATE ACTIONS</b> |                             |                |             |          |                    | <b>64,823.892</b>     |  |             |               |            |                      |                       | <b>568,940.85</b>   | <b>497,970.00</b> |                      | <b>497,970.03</b> |
| <b>U.S. DOLLAR</b>       |                             |                |             |          |                    | <b>64,823.892</b>     |  |             |               |            |                      |                       | <b>568,940.85</b>   | <b>497,970.00</b> |                      | <b>497,970.03</b> |
| 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              | 1,569.12            | 0.00              |                      | 1,569.12          |
| 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          |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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          | 22.600     | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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                |             |
| <b>DIVIDEND ACCRUALS</b> |                             |             |          |                    |             | <b>15,427,265.744</b>                    |             |               |            |                      |            |           | <b>0.00</b>     | <b>7,970,475.05</b> | <b>0.00</b> |
| <b>CANADIAN DOLLAR</b>   |                             |             |          |                    |             | <b>0.172</b>                             |             |               |            |                      |            |           | <b>0.00</b>     | <b>0.02</b>         | <b>0.00</b> |
| 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                |             |
| <b>U.S. DOLLAR</b>       |                             |             |          |                    |             | <b>15,427,265.572</b>                    |             |               |            |                      |            |           | <b>0.00</b>     | <b>7,970,475.03</b> | <b>0.00</b> |
| 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          |          | 001304H105         | 38,067,000  | AES CORP/THE CASH DIVIDEND 015%          |             | 11/1/2021     | 11/1/2021  | 11/15/2021           | 0.000000   | 0.00      | 5,728.08        | 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 08..     |             | 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                |             |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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          |          | 03075E105          | 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 | 11/2/2021            | 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 | 11/2/2021            | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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   | CDW CORP/D/E 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  | COTTERA 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  | COTTERA 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       | COTTERA 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 DIVIDEND..   |             | 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          | 36,470.000  | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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          |          | 25386H103          | 17,188.000 | DIGITAL REALTY TRUST INC CASH DIVIDEND.. |             | 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 DIVI..  |             | 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 ..    |             | 12/3/2021     | 12/3/2021  | 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 | ENERGY 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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      | 6,048.35        | 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          |          | 482480100          | 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 | 12/5/2021            | 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  | LKO 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 DIVIDE..   |             | 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   | LEGGETT & 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  | LEI 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           |



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S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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 POSTI..  |             | 12/9/2021     | 12/9/2021  | 12/15/2021           | 0.000000   | 0.00      | 1.07            | 0.00           |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | DA          |          | 55356G100          | 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/M 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/M 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          | 16,801.000  | 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      | 59,432.10       | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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 DIVI..      |             | 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 DIVI..  |             | 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          | 14,848.000  | 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 DIVI.. |             | 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 DIVI..  |             | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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 DI..  |                         | 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         | SCHLUMLBERGER 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             |             | 81211K100 | 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 028%      |                         | 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       | 61,736.85 | 0.00            |                |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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 ..       |             | 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  | VIATRIS 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  | WECC 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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  | YUM! 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  | AON PLC 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  | INVESTO 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          |          | G651BL108          | 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  | TRANTE 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          |          | N6596X109          | -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                |
| <b>DIVIDENDS</b>         |                             |             |          |                    |             |  |             |               |            |                      |            |            | <b>7,809,006.74</b> | <b>7,809,006.74</b> |
| <b>U.S. DOLLAR</b>       |                             |             |          |                    |             |  |             |               |            |                      |            |            | <b>7,809,006.74</b> | <b>7,809,006.74</b> |
| 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 | 11/5/2021            | 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                |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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    | 11/9/2021  | 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          | 14,117.000  | ANTHEM INC                     |             | 12/21/2021    | 12/2/2021  | 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 | 12/6/2021            | 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          |          | 11133T103          | 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    | 12/21/2021 | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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          | 131,126.000 | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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  | ENTERGY 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  | EVERGY 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          |          | 34953U108          | 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          |          | 34953U108          | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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    | 11/18/2021 | 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          | 22,368.000  | 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          |          | 46981407           | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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  | LKO CORP                       |             | 12/2/2021     | 11/9/2021  | 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   | MARKE泰EXSS 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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          | 95,777.000  | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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          |          | 74586T101          | 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     | 11/18/2021 | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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          | 28,774.000  | 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          |          | 918204108          | 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  | WEYERHAUSER 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  | WEYERHAUSER 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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

| Reporting Account Number      | Source Account              | Trans. Code | Link Ref | Mellan 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          |          | 998389B100         | 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          |          | G475671105         | 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          |          | G4918BT108         | 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          |          | G515021105         | 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          |          | H290GT109          | 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           |             |
| <b>INTEREST</b>               |                             |             |          |                    | <b>0.000</b> |  |             |               |            |                      |            |           | <b>55.68</b>    | <b>55.68</b>   | <b>0.00</b> |
| <b>U.S. DOLLAR</b>            |                             |             |          |                    | <b>0.000</b> |  |             |               |            |                      |            |           | <b>55.68</b>    | <b>55.68</b>   | <b>0.00</b> |
| 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 CHRG WRITE-OFF                        |             | 10/29/2021    | 10/29/2021 | 10/29/2021           | 0.000000   | 55.40     | 55.40           | 0.00           |             |
| <b>INTEREST ACCRUAL</b>       |                             |             |          |                    | <b>0.000</b> |  |             |               |            |                      |            |           | <b>0.00</b>     | <b>0.04</b>    | <b>0.00</b> |
| <b>U.S. DOLLAR</b>            |                             |             |          |                    | <b>0.000</b> |  |             |               |            |                      |            |           | <b>0.00</b>     | <b>0.04</b>    | <b>0.00</b> |
| 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           | 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           | 0.00        |
| <b>MANUAL JOURNAL ENTRIES</b> |                             |             |          |                    | <b>0.000</b> |  |             |               |            |                      |            |           | <b>0.00</b>     | <b>0.00</b>    | <b>0.00</b> |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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            | 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      | BNY SL BANK FEE NOVEMBER 2021 GL ACCT..   |             | 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 ACCT..  |             | 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 ACCT..  |             | 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 G...  |             | 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 G...  |             | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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

| Reporting Account Number      | Source Account              | Trans. Code | Link Ref | Mellan 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                   |              |
| <b>MISCELLANEOUS ACTIVITY</b> |                             |             |          |                    | <b>-0.100</b>        |  |              |               |            |                      |            |              | <b>56.77</b>          | <b>58.99</b>           | <b>56.77</b> |
| <b>U.S. DOLLAR</b>            |                             |             |          |                    | <b>-0.100</b>        |  |              |               |            |                      |            |              | <b>56.77</b>          | <b>58.99</b>           | <b>56.77</b> |
| 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          | <b>-0.100</b>        | RV: FRACADJ:RAF-ERU-IAS-6304606                |              | 11/15/2021    | 11/15/2021 | 11/15/2021           | 0.000000   | <b>-2.22</b> | 0.00                  | <b>-2.22</b>           |              |
| 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         |
| <b>PURCHASES</b>              |                             |             |          |                    | <b>9,244,670.600</b> |  |              |               |            |                      |            |              | <b>145,729,864.11</b> | <b>-145,729,864.11</b> | <b>0.00</b>  |
| <b>U.S. DOLLAR</b>            |                             |             |          |                    | <b>9,244,670.600</b> |  |              |               |            |                      |            |              | <b>145,729,864.11</b> | <b>-145,729,864.11</b> | <b>0.00</b>  |
| 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   | <b>-264,074.07</b>    |                        |              |
| 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    | <b>-32,883.66</b>     |                        |              |
| 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    | <b>-51,717.05</b>     |                        |              |
| 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    | <b>-95,839.25</b>     |                        |              |
| 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    | <b>-46,377.22</b>     |                        |              |
| 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    | <b>-20,088.86</b>     |                        |              |
| 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   | <b>-288,949.42</b>    |                        |              |
| 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   | <b>-102,693.87</b>    |                        |              |
| 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    | <b>-83,969.48</b>     |                        |              |
| 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    | <b>-22,218.82</b>     |                        |              |
| 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     | <b>-3,632.64</b>      |                        |              |
| 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    | <b>-25,022.28</b>     |                        |              |
| 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    | <b>-35,561.26</b>     |                        |              |
| 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   | <b>-169,944.37</b>    |                        |              |
| 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       | <b>-996.17</b>        |                        |              |
| 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    | <b>-60,786.11</b>     |                        |              |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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 SY..       | 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     | A&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    | A&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        | ABIMED 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        | ABIMED 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           |          | 00507V109          | 1,714.000     | ACTIVISION BLIZZARD INC KENTUCKY RETR..  | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 59,270000  | 101,602.49   | -101,602.49     | 0.00           |



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S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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    | ADODE 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  | ADODE 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  | ADODE 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 EQUIITIE 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 EQUIITIE 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    | 10/28/2021 | 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 KENTU..  | 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    | 10/28/2021 | 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           |



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S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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           | 246.460000   | 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 RETIREMEN..    | 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 RETIREMEN..    | 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           |          | 075867109          | 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 RETIREMEN..   | 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 RETI..  | 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 SYSTE..  | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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 RETI..   | 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 RETI..   | 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 RETI..  | 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 RETI..  | 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           |          | 12526H100          | 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 | COTTERRA 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  | COTTERRA 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    | COTTERRA 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           | 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           | 51,905.42    | 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           |



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S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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    | CAALENT 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           |          | 159864107          | 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           |          | 20828C104          | 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            | 155,962.097  | 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           |



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## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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           |          | 2441199105         | 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           |          | 2441199105         | 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           |          | 24906GP109         | 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           |          | 25278BX109         | 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           |          | 25386B103          | 808.000    | DIGITAL REALTY TRUST INC KENTUCKY RET.. | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 168.100000 | 135,839.34 | -135,839.34     | 0.00           |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | B           |          | 254687106          | 4,824.000  | WALT DISNEY CO/THE KENTUCKY RETIREME..  | 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 RETIREME..  | 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 RETIREME..   | 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 RETIREME..   | 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           |



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S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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 RETIREMEN..  | 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 SYS..  | 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 SYS..  | 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 TRUST 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 TRUST 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           |



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S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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 SYSTEM.. | 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 SYSTEM.. | 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 RETIREM..     | 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 RETIREM..     | 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  | FREEPORT-MCMORAN INC KENTUCKY RETI..    | 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    | FREEPORT-MCMORAN INC KENTUCKY RETI..    | UBS SECURIT.. | 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           |          | 3695050108         | 106.000    | GENERAL DYNAMICS CORP KENTUCKY RETI..   | 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    | 10/28/2021 |                      | 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 RETIREM..      | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 505.700000 | 34,893.85  | -34,893.85      | 0.00           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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     | HOLISTIC INC KENTUCKY RETIREMENT SYST.. | 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 RETI..    | 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 RETI..    | 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 JUNT 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 JUNT 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 KENTUC..   | 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    | IDEXX 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     | IDEXX LABORATORIES INC KENTUCKY RETI..  | 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 RETI.. | 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 SYST.. | 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 SYST.. | 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 SYST..  | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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 & FRAGA 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 & FRAGA 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           | 33.640000  | 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 SYST..    | 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  | LKO 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           |



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S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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     | MARKEYTEXAS 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           | 126.650000   | 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           | 88.650000    | 62,858.52    | -62,858.52      | 0.00           |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | B           |          | 580135101          | 584.000    | MCDONALD'S CORP KENTUCKY RETIREMEN..     | 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 RETIREMEN..     | 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           |



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S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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 RETI.. | 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 RETI..    | 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 RETI..    | 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           |          | 59522UJ103         | 352.000    | MID-AMERICA APARTMENT COMMUNIT KENT..    | 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 SYS..    | 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 RETI..    | 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 RETI..    | 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 SY..    | 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 S..    | 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 RETI..   | 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 RETIREME..   | 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    | NISOURCE INC KENTUCKY RETIREMENT SY..    | 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 RETR..      | 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 RETI..  | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 674.720000   | 180,152.38   | -180,152.38     | 0.00           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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 retireme..    | 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 sys..    | 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 retr..      | 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 retr..      | 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 kentuc..   | 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           | 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 inc 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 kentuc..    | 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 kentuc..    | 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 syste..    | 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 reti..   | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 203,670000 | 94,506.59  | -94,506.59      | 0.00           |



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S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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 RETI.. | 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 RETI..  | 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           |



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S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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 RETIREMEN..    | 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 RETIREMEN..    | 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 RETIREM..      | 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 RETIREM..      | 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 RETIREM..      | 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  | SOLAREDGE 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           |          | 87165B103          | 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           | 72.100000  | 11,683.28    | -11,683.28      | 0.00           |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | B           |          | 872540109          | 4,587.000  | T.J.X 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           |



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S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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           | 226.650000   | 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           | 57.100000    | 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 RETI..  | 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 RETI..  | 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 SYST..   | 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 SYST..   | 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 SYST..   | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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 RETIREME..  | 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 RETIREME..  | 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 RETI..  | 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 RETIR..   | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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 SY..  | 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 SY..  | 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    | YUM! 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     | ALLEGION 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 SY..   | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 23.610000  | 25,389.35  | -25,389.35      | 0.00           |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | B           |          | G491BT108          | 195.000    | INVESCO LTD KENTUCKY RETIREMENT SY..   | 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    | APTV PLK 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     | APTV PLK 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           |          | G7S0T104           | 528.000    | PENTAIR PLC KENTUCKY RETIREMENT SY..   | 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 RETI..  | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 228.090000 | 164,458.66 | -164,458.66     | 0.00           |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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                 |                      |
| <b>RECEIPTS AND DISBURSEMENT TRANSACTIONS</b> |                             |                |             |           | <b>0.000</b>       |   |                         |             |               |            |                      |                |                | <b>99,788,150.95</b> | <b>99,788,150.95</b> |
| <b>U.S. DOLLAR</b>                            |                             |                |             |           | <b>0.000</b>       |   |                         |             |               |            |                      |                |                | <b>99,788,150.95</b> | <b>99,788,150.95</b> |
| 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 CIT..   |                         | 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 EARNINGS 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 EARNINGS FOR OCT.. |                         | 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 EARNINGS FOR NO..  |                         | 12/14/2021  | 12/14/2021    |            | 0.000000             | 6,418.98       | 6,418.98       | 0.00                 |                      |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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       |
|--------------------|-----------------------------|----------------|-------------|------------|--------------------|-----------------------|--|---------------|---------------|------------|----------------------|------------|-----------------------|----------------------|----------------------|
| <b>SALES</b>       |                             |                |             |            |                    | <b>-7,763,162.170</b> |  |               |               |            |                      |            | <b>-25,225,971.25</b> | <b>37,637,794.64</b> | <b>12,411,823.39</b> |
| <b>U.S. DOLLAR</b> |                             |                |             |            |                    | <b>-7,763,162.170</b> |  |               |               |            |                      |            | <b>-25,225,971.25</b> | <b>37,637,794.64</b> | <b>12,411,823.39</b> |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 996085619  |                    | <b>-936,997.030</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 10/4/2021     | 10/4/2021  | 10/4/2021            | 1.000000   | <b>-936,997.03</b>    | 936,997.03           | 0.00                 |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 996085619  |                    | <b>-135,655.540</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 10/12/2021    | 10/12/2021 | 10/12/2021           | 1.000000   | <b>-135,655.54</b>    | 135,655.54           | 0.00                 |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 996085619  |                    | <b>-511,708.350</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 10/19/2021    | 10/19/2021 | 10/19/2021           | 1.000000   | <b>-511,708.35</b>    | 511,708.35           | 0.00                 |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 996085619  |                    | <b>-89,896.760</b>    | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 10/25/2021    | 10/25/2021 | 10/25/2021           | 1.000000   | <b>-89,896.76</b>     | 89,896.76            | 0.00                 |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 996085619  |                    | <b>-733,486.090</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 11/8/2021     | 11/8/2021  | 11/8/2021            | 1.000000   | <b>-733,486.09</b>    | 733,486.09           | 0.00                 |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 996085619  |                    | <b>-696,875.690</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 11/22/2021    | 11/22/2021 | 11/22/2021           | 1.000000   | <b>-696,875.69</b>    | 696,875.69           | 0.00                 |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 996085619  |                    | <b>-156,427.430</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 11/29/2021    | 11/29/2021 | 11/29/2021           | 1.000000   | <b>-156,427.43</b>    | 156,427.43           | 0.00                 |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 996085619  |                    | <b>-371,037.600</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 12/6/2021     | 12/6/2021  | 12/6/2021            | 1.000000   | <b>-371,037.60</b>    | 371,037.60           | 0.00                 |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 996085619  |                    | <b>-2,693,086.060</b> | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 12/10/2021    | 12/10/2021 | 12/10/2021           | 1.000000   | <b>-2,693,086.06</b>  | 2,693,086.06         | 0.00                 |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 996085619  |                    | <b>-990,034.220</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 12/21/2021    | 12/21/2021 | 12/21/2021           | 1.000000   | <b>-990,034.22</b>    | 990,034.22           | 0.00                 |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 996085619  |                    | <b>-73,802.400</b>    | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 12/27/2021    | 12/27/2021 | 12/27/2021           | 1.000000   | <b>-73,802.40</b>     | 73,802.40            | 0.00                 |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 0010565102 |                    | <b>-632,000</b>       | AFLAC INC KENTUCKY RETIREMENT SYSTE..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 56.840000  | <b>-23,068.29</b>     | 35,917.00            | 12,848.71            |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 00130H105  |                    | <b>-348,000</b>       | AES CORP/THE KENTUCKY RETIREMENT SY..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 24.090000  | <b>-5,939.91</b>      | 8,380.14             | 2,440.23             |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 00206R102  |                    | <b>-21,959,000</b>    | AT&T INC KENTUCKY RETIREMENT SYSTEMS     | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 23.780000  | <b>-613,403.39</b>    | 521,984.72           | <b>-91,418.67</b>    |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 002824100  |                    | <b>-1,433,000</b>     | ABBOTT LABORATORIES KENTUCKY RETIRE..    | UBS SECURIT.. | 10/26/2021    | 10/26/2021 | 10/28/2021           | 128.130000 | <b>-80,610.77</b>     | 183,595.02           | 102,984.25           |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 002824100  |                    | <b>-1,738,000</b>     | ABBOTT LABORATORIES KENTUCKY RETIRE..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 137.110000 | <b>-103,542.41</b>    | 238,280.32           | 134,737.91           |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 00287Y109  |                    | <b>-2,605,000</b>     | ABBVIE INC KENTUCKY RETIREMENT SYSTE..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 129.530000 | <b>-172,770.66</b>    | 337,400.47           | 164,629.81           |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 00507V109  |                    | <b>-997,000</b>       | ACTIVISION BLIZZARD INC KENTUCKY RETIR.. | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 61.360000  | <b>-51,924.32</b>     | 61,166.63            | 9,242.31             |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 00751Y106  |                    | <b>-172,000</b>       | ADVANCE AUTO PARTS INC KENTUCKY RETI..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 232.820000 | <b>-27,478.70</b>     | 40,043.28            | 12,564.58            |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 007903107  |                    | <b>-1,234,000</b>     | ADVANCED MICRO DEVICES INC KENTUCKY ..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 137.750000 | <b>-55,199.59</b>     | 169,971.52           | 114,771.93           |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 009158106  |                    | <b>-91,000</b>        | AIR PRODUCTS AND CHEMICALS INC KENTU..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 298.330000 | <b>-14,909.29</b>     | 27,147.07            | 12,237.78            |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 00971T101  |                    | <b>-146,000</b>       | AKAMAI TECHNOLOGIES INC KENTUCKY RETI..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 115.350000 | <b>-9,614.01</b>      | 16,839.70            | 7,225.69             |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 012653101  |                    | <b>-4,000</b>         | ALBEMARLE CORP KENTUCKY RETIREMENT..     | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 264.640000 | <b>-387.16</b>        | 1,058.52             | 671.36               |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 018802108  |                    | <b>-208,000</b>       | ALLIANT ENERGY CORP KENTUCKY RETIRE..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 59.770000  | <b>-9,431.64</b>      | 12,430.22            | 2,998.58             |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 020002101  |                    | <b>-1,154,000</b>     | ALLSTATE CORP/THE KENTUCKY RETIREME..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 114.140000 | <b>-68,754.04</b>     | 131,706.49           | 62,952.45            |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 02209S103  |                    | <b>-3,985,000</b>     | ALTRIA GROUP INC KENTUCKY RETIREMEN..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 48.250000  | <b>-153,592.50</b>    | 192,239.39           | 38,646.89            |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 023608102  |                    | <b>-81,000</b>        | AMEREN CORP KENTUCKY RETIREMENT SY..     | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 86.410000  | <b>-4,835.73</b>      | 6,998.44             | 2,162.71             |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 025537101  |                    | <b>-503,000</b>       | AMERICAN ELECTRIC POWER CO INC KENT..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 86.540000  | <b>-32,735.52</b>     | 43,524.86            | 10,789.34            |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 025816109  |                    | <b>-642,000</b>       | AMERICAN EXPRESS CO KENTUCKY RETIRE..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 160.010000 | <b>-51,271.88</b>     | 102,720.11           | 51,448.23            |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 026874784  |                    | <b>-1,593,000</b>     | AMERICAN INTERNATIONAL GROUP I KENTU..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 54.110000  | <b>-132,795.77</b>    | 86,182.45            | <b>-46,613.32</b>    |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 03027X100  |                    | <b>-319,000</b>       | AMERICAN TOWER CORP KENTUCKY RETIR..     | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 278.860000 | <b>-50,428.40</b>     | 88,953.01            | 38,524.61            |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 030420103  |                    | <b>-111,000</b>       | AMERICAN WATER WORKS CO INC KENTUC..     | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 183.110000 | <b>-11,230.44</b>     | 20,324.10            | 9,093.66             |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 03076C106  |                    | <b>-229,000</b>       | AMERIPRISE FINANCIAL INC KENTUCKY RET..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 294.630000 | <b>-23,664.95</b>     | 67,467.86            | 43,802.91            |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 031100100  |                    | <b>-123,000</b>       | AMETEK INC KENTUCKY RETIREMENT SYST..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 139.830000 | <b>-8,881.98</b>      | 17,197.89            | 8,315.91             |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 031162100  |                    | <b>-1,318,000</b>     | AMGEN INC KENTUCKY RETIREMENT SYSTE..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 222.500000 | <b>-184,769.61</b>    | 293,241.64           | 108,472.03           |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 032095101  |                    | <b>-128,000</b>       | AMPHENOL CORP KENTUCKY RETIREMENT ..     | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 82.480000  | <b>-4,388.83</b>      | 10,556.23            | 6,167.40             |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 03662Q105  |                    | <b>-2,000</b>         | ANSYS INC KENTUCKY RETIREMENT SYSTE..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 396.860000 | <b>-395.88</b>        | 793.69               | 397.81               |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 036752103  |                    | <b>-386,000</b>       | ANTHEM INC KENTUCKY RETIREMENT SYST..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 445.100000 | <b>-70,956.52</b>     | 171,804.25           | 100,847.73           |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 03743Q108  |                    | <b>-537,000</b>       | APA CORP KENTUCKY RETIREMENT SYSTE..     | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 24.380000  | <b>-14,750.29</b>     | 13,087.16            | <b>-1,663.13</b>     |
| KR2F19020002       | KR2F19020002: S&P 500 INDEX | S              |             | 039483102  |                    | <b>-348,000</b>       | ARCHER-DANIELS-MIDLAND CO KENTUCKY ..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 65.270000  | <b>-13,281.99</b>     | 22,710.71            | 9,428.72             |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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   | -61,191.29  | 114,073.66      | 52,154.37      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 084670702          | -2,193.000  | BERKSHIRE HATHAWAY INC KENTUCKY RETI..  | 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           |          | 090622X103         | -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 RETI..  | 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      |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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 KENTUCK..    | 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           |          | 177378100          | -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 SYS..   | 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 SYS..    | 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 SYS..    | 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 RETIREM..     | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 103.040000 | -26,199.42  | 36,060.66       | 9,861.24       |



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S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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 SYSTEMS   | 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   | ENERGY 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           | 38.960000  | -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 | FREEPORT-MCMORAN INC KENTUCKY RETI..   | UBS SECURIT.. | 10/26/2021    | 10/28/2021 |                      | 38.850000  | -59,877.20 | 125,064.16      | 65,186.96      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 366651107          | -232.000   | CARTNER INC KENTUCKY RETIREMENT SY..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 320.070000 | -31,669.19 | 74,252.77       | 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    | 10/28/2021 | 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       | 22,097.79      |
| 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           |          | 40434L105          | -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      |



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S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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 RETIREM..       | 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 KENTUKY..    | 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    | HOLOCIC 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 KENTUC..     | 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 KENTUC..     | 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 KENTU..    | 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     | IDEXX LABORATORIES INC KENTUCKY RETI..   | 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 RETI..  | 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 RETI..   | 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 RETIREME..    | 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     | LKO 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     |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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 | 250,046.74      | 71,247.43      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 59156GR108         | -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           |          | 5926888105         | -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           |          | 61536H105          | -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         |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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 RETI..    | 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 RETI..    | 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 RETI..  | 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 RETIREME..   | 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 KENTUC..   | 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 RETI..   | 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 KENTUC..   | 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 RETI.. | 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..         | 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      |



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S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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          | <b>-46.000</b>    | ROBERT HALF INTERNATIONAL INC KENTUC..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 106.510000 | <b>-2,062.89</b>   | 4,899.02        | 2,836.13       |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 773903109          | <b>-61.000</b>    | ROCKWELL AUTOMATION INC KENTUCKY R..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 341.760000 | <b>-8,816.36</b>   | 20,846.70       | 12,030.34      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 775711104          | <b>-119.000</b>   | ROLLINS INC KENTUCKY RETIREMENT SYST..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 32.770000  | <b>-3,327.72</b>   | 3,898.54        | 570.82         |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 776696106          | <b>-208.000</b>   | ROPER TECHNOLOGIES INC KENTUCKY RET..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 475.520000 | <b>-48,398.80</b>  | 98,905.78       | 50,506.98      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 78409V104          | <b>-58.000</b>    | S&P GLOBAL INC KENTUCKY RETIREMENT S..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 467.640000 | <b>-10,496.15</b>  | 27,122.46       | 16,626.31      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 78410G104          | <b>-108.000</b>   | SBA COMMUNICATIONS CORP KENTUCKY R..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 375.880000 | <b>-23,355.85</b>  | 40,593.86       | 17,238.01      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 808513105          | <b>-2,387.000</b> | CHARLES SCHWAB CORP/THE KENTUCKY R..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 82.950000  | <b>-88,145.00</b>  | 197,979.16      | 109,834.16     |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 81211K100          | <b>-265.000</b>   | SEALED AIR CORP KENTUCKY RETIREMENT ..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 64.630000  | <b>-8,381.94</b>   | 17,124.47       | 8,742.53       |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 816851109          | <b>-182.000</b>   | SEMPRA ENERGY KENTUCKY RETIREMENT ..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 126.870000 | <b>-18,558.68</b>  | 23,088.58       | 4,529.90       |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 824348106          | <b>-152.000</b>   | SHERWIN-WILLIAMS CO/THE KENTUCKY RET..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 340.440000 | <b>-19,103.90</b>  | 51,745.24       | 32,641.34      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 831865209          | <b>-74.000</b>    | A O SMITH CORP KENTUCKY RETIREMENT S..  | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 82.980000  | <b>-3,957.00</b>   | 6,139.89        | 2,182.89       |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 831865209          | <b>-97.000</b>    | A O SMITH CORP KENTUCKY RETIREMENT S..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 80.910000  | <b>-5,186.88</b>   | 7,847.35        | 2,660.47       |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 832696405          | <b>-114.000</b>   | J M SMUCKER CO/THE KENTUCKY RETIREM..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 136.410000 | <b>-11,140.86</b>  | 15,549.63       | 4,408.77       |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 833034101          | <b>-44.000</b>    | SNAP-ON INC KENTUCKY RETIREMENT SYS..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 209.350000 | <b>-5,443.49</b>   | 9,210.95        | 3,767.46       |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 842587107          | <b>-833.000</b>   | SOUTHERN CO/THE KENTUCKY RETIREMEN..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 66.840000  | <b>-39,331.72</b>  | 55,669.93       | 16,338.21      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 871332102          | <b>-2,090.000</b> | SYLVAMO CORP KENTUCKY RETIREMENT S..    | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 31.600000  | <b>-43,022.92</b>  | 66,026.94       | 23,004.02      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 871607107          | <b>-99.000</b>    | SYNOPSIS INC KENTUCKY RETIREMENT SY..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 348.040000 | <b>-12,739.63</b>  | 34,454.89       | 21,715.26      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 87165B103          | <b>-1,597.000</b> | SYNCHRONY FINANCIAL KENTUCKY RETIRE..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 46.650000  | <b>-50,708.38</b>  | 74,485.30       | 23,776.92      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 872540109          | <b>-58.000</b>    | TJX COS INC/THE KENTUCKY RETIREMENT ..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 74.020000  | <b>-2,232.54</b>   | 4,292.61        | 2,060.07       |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 872590104          | <b>-597.000</b>   | T-MOBILE US INC KENTUCKY RETIREMENT S.. | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 119.810000 | <b>-58,220.40</b>  | 71,520.83       | 13,300.43      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 874054109          | <b>-215.000</b>   | TAKE-TWO INTERACTIVE SOFTWARE KENTU..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 175.740000 | <b>-26,410.11</b>  | 37,781.96       | 11,371.85      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 880770102          | <b>-172.000</b>   | TERADYNE INC KENTUCKY RETIREMENT SY..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 156.260000 | <b>-14,752.30</b>  | 26,875.03       | 12,122.73      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 883203101          | <b>-366.000</b>   | TEXTRON INC KENTUCKY RETIREMENT SY..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 74.080000  | <b>-12,540.74</b>  | 27,109.85       | 14,569.11      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 883556102          | <b>-794.000</b>   | THERMO FISHER SCIENTIFIC INC KENTUCKY.. | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 651.070000 | <b>-198,939.34</b> | 516,939.79      | 318,000.45     |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 88579Y101          | <b>-515.000</b>   | 3M CO KENTUCKY RETIREMENT SYSTEMS       | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 174.750000 | <b>-60,750.34</b>  | 89,991.15       | 29,240.81      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 89417E109          | <b>-558.000</b>   | TRAVELERS COS INC/THE KENTUCKY RETIR..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 158.190000 | <b>-50,796.22</b>  | 88,264.54       | 37,468.32      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 896239100          | <b>-52.000</b>    | TRIMBLE INC KENTUCKY RETIREMENT SYST..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 85.430000  | <b>-3,757.43</b>   | 4,441.86        | 684.43         |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 904311107          | <b>-301.000</b>   | UNDER ARMOUR INC KENTUCKY RETIREME..    | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 24.250000  | <b>-6,762.19</b>   | 7,296.80        | 534.61         |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 904311206          | <b>-16.000</b>    | UNDER ARMOUR INC KENTUCKY RETIREME..    | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 20.660000  | <b>-335.45</b>     | 330.42          | <b>-5.03</b>   |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 907818108          | <b>-929.000</b>   | UNION PACIFIC CORP KENTUCKY RETIREME..  | UBS SECURIT.. | 10/26/2021    | 10/26/2021 | 10/28/2021           | 240.720000 | <b>-89,216.84</b>  | 223,618.44      | 134,401.60     |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 907818108          | <b>-775.000</b>   | UNION PACIFIC CORP KENTUCKY RETIREME..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 242.690000 | <b>-79,554.05</b>  | 188,076.81      | 108,522.76     |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 911312106          | <b>-425.000</b>   | UNITED PARCEL SERVICE INC KENTUCKY R..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 206.590000 | <b>-43,569.44</b>  | 87,796.47       | 44,227.03      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 91324P102          | <b>-1,077.000</b> | UNITEDHEALTH GROUP INC KENTUCKY RETI..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 487.120000 | <b>-194,272.87</b> | 524,615.87      | 330,343.00     |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 913903100          | <b>-139.000</b>   | UNIVERSAL HEALTH SERVICES INC KENTUC..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 127.800000 | <b>-16,290.08</b>  | 17,762.85       | 1,472.77       |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 92276F100          | <b>-125.000</b>   | VENTAS INC KENTUCKY RETIREMENT SYST..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 49.500000  | <b>-6,365.54</b>   | 6,186.33        | <b>-179.21</b> |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 92343E102          | <b>-31.000</b>    | VERISIGN INC KENTUCKY RETIREMENT SYST.. | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 242.110000 | <b>-4,119.02</b>   | 7,505.09        | 3,386.07       |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 92343V104          | <b>-7,858.000</b> | VERIZON COMMUNICATIONS INC KENTUCKY..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 53.170000  | <b>-356,605.30</b> | 407,104.86      | 50,499.56      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 92345Y106          | <b>-106.000</b>   | VERISK ANALYTICS INC KENTUCKY RETIRE..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 222.140000 | <b>-12,680.19</b>  | 23,545.76       | 10,865.57      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 92532F100          | <b>-411.000</b>   | VERTEX PHARMACEUTICALS INC KENTUCKY..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 214.540000 | <b>-63,507.16</b>  | 88,171.79       | 24,664.63      |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 92556V106          | <b>-473.000</b>   | VIATRIS INC KENTUCKY RETIREMENT SYST..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 13.030000  | <b>-6,313.15</b>   | 6,158.89        | <b>-154.26</b> |
| KR2F19020002             | KR2F19020002: S&P 500 INDEX | S           |          | 92826C839          | <b>-569.000</b>   | VISA INC KENTUCKY RETIREMENT SYSTEMS    | UBS SECURIT.. | 10/26/2021    | 10/28/2021 | 10/28/2021           | 231.820000 | <b>-61,208.33</b>  | 131,899.21      | 70,690.88      |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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  | 12/21/2021           | 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 RETIREM..     | 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    | YUM! 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  | 146,884.49      | 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 SYST.. | 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 RETI.. | 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      |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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      |                   |
|--------------------------|-----------------------------|----------------|-------------|----------|--------------------|-----------------------|--|-------------|---------------|------------|----------------------|----------------------|---------------------|-------------------|---------------------|-------------------|
| <b>GRAND TOTAL</b>       |                             |                |             |          |                    | <b>14,354,819.692</b> |  |             |               |            |                      | <b>57,926,245.51</b> | <b>3,550,850.15</b> |                   | <b>5,498,200.50</b> |                   |
| <b>CLASS ACTIONS</b>     |                             |                |             |          |                    | <b>0.000</b>          |  |             |               |            |                      |                      | <b>6,655.05</b>     | <b>6,655.05</b>   |                     | <b>6,655.05</b>   |
| <b>U.S. DOLLAR</b>       |                             |                |             |          |                    | <b>0.000</b>          |  |             |               |            |                      |                      | <b>6,655.05</b>     | <b>6,655.05</b>   |                     | <b>6,655.05</b>   |
| 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. (2014) 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              |                   |
| <b>CORPORATE ACTIONS</b> |                             |                |             |          |                    | <b>28,881.179</b>     |  |             |               |            |                      |                      | <b>249,791.04</b>   | <b>218,070.00</b> |                     | <b>218,070.02</b> |
| <b>U.S. DOLLAR</b>       |                             |                |             |          |                    | <b>28,881.179</b>     |  |             |               |            |                      |                      | <b>249,791.04</b>   | <b>218,070.00</b> |                     | <b>218,070.02</b> |
| 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            |                   |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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  | 11/2/2021            | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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                |
| <b>DIVIDEND ACCRUALS</b> |                             |             |          |                    |            |  |             |               |            |                      |            |           | <b>0.00</b>     | <b>3,544,355.11</b> |
| <b>CANADIAN DOLLAR</b>   |                             |             |          |                    |            |  |             |               |            |                      |            |           | <b>0.00</b>     | <b>0.14</b>         |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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 DIV..  |             | 12/30/2021    | 12/30/2021 | 1/31/2022            | 0.000000   | 0.00        | 0.14                | 0.00           |
| <b>U.S. DOLLAR</b>       |                             |             |          |                    | <b>6,867,040.931</b> |  |             |               |            |                      |            | <b>0.00</b> | <b>3,544,354.97</b> | <b>0.00</b>    |
| 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 039%        |             | 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 ÉQUITÉ 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        | 1,186.20            | 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          | -57,000.000          | 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          | 13,764,550.0..       | ANALOG DEVICES INC CASH DIVIDEND ..      |             | 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          | 406,108.000          | 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       |             | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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  | 11/12/2021           | 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 DIVIDEN..  |             | 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 DIVIDEN..   |             | 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 DIVIDEN..   |             | 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/DE 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          |          | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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          |          | 15189T107          | 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 DIVIDEN.. |             | 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          |          | 20303N101          | 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 DIVIDEN..   |             | 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          |          | 25386B103          | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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 2..     |             | 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  | FASTENAL 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 | 11/1/2021            | 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          |          | 34958J108          | 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  | FREEPORT-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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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 DIL..  |                         | 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 DIL.. |                         | 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    | 1/6/2022   | 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 DIL..   |                         | 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            |                |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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      | 129.96          | 0.00           |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | DA          |          | 49446R109          | 15,306.000  | KIMCO REALTY CORP CASH DIVIDEND 01..      |             | 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      | 6,978.20        | 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 DIVI.. |             | 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 DIVIDE..    |             | 12/2/2021     | 12/2/2021  | 12/15/2021           | 0.000000   | 0.00      | 1,641.52        | 0.00           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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 DIVI..   |             | 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      | 635.75          | 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 DI..      |             | 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 DIVI..      |             | 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 DIVI..  |             | 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 DIVI.. |             | 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 DIVI..  |             | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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 DI.. |             | 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 DI..     |             | 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 DI..  |             | 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          |          | 776686106          | 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  | 12/21/2021           | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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   | SKYWORKS 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 DIVI.. |             | 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 DIVI.. |             | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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    | 11/3/2021  | 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             |             | 98389B100 | 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             |             | 988438101 | 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          | INVESTOP 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             |             | G6818L108 | 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          | TRANZ 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            |                |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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 DI.. |             | 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 ..   |             | 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                |             |
| <b>DIVIDENDS</b>         |                             |             |          |                    |             | <b>6,961,055.000</b>                   |             |               |            |                      |            |           | <b>3,484,026.18</b> | <b>3,484,026.18</b> | <b>0.00</b> |
| <b>U.S. DOLLAR</b>       |                             |             |          |                    |             | <b>6,961,055.000</b>                   |             |               |            |                      |            |           | <b>3,484,026.18</b> | <b>3,484,026.18</b> | <b>0.00</b> |
| 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 | 12/6/2021            | 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                |             |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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                 |             | 12/19/2021    | 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   | COTTERNA 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  | COTTERNA 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/DELWARE      |             | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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          |          | 20828C104          | 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          |          | 23102B106          | 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          | 3,968.000   | 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    | 11/28/2021 | 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  | 10/1/2021            | 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          |          | 297178105          | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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          |          | 345370960          | 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          |          | 34955UJ108         | 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          |          | 34955UJ108         | 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          |          | 37958E102          | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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   | LEGGETT & 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  | ELI 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          |          | 550244103          | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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          |          | 693511T06          | 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   | PAYCHEX 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    | 11/9/2021  | 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          |          | 77571104           | 6,108.000   | ROLLINS INC                    |             | 12/10/2021    | 11/9/2021  | 12/10/2021           | 0.000000   | 1,099.44  | 1,099.44        | 0.00           |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | DV          |          | 776696106          | 2,751.000   | ROPER 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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     | 11/9/2021  | 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  | TRUEST 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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    | XYLEM 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     | 11/10/2021 | 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    | INVEESCO 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          |          | G7S00T104          | 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           |
| <b>INTEREST</b>          |                             |             |          |                    | <b>0.000</b> |  |             |               |            |                      |            | <b>20.48</b> | <b>20.48</b>    | <b>0.00</b>    |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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 |
|-------------------------------|-----------------------------|-------------|----------|--------------------|--------------|--|-------------|---------------|------------|----------------------|------------|--------------|-----------------|----------------|
| <b>U.S. DOLLAR</b>            |                             |             |          |                    | <b>0.000</b> |  |             |               |            |                      |            | <b>20.48</b> | <b>20.48</b>    | <b>0.00</b>    |
| 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        | DD CHRG WRITE-OFF                        |             | 10/29/2021    | 10/29/2021 | 10/29/2021           | 0.000000   | 20.60        | 20.60           | 0.00           |
| <b>INTEREST ACCRUAL</b>       |                             |             |          |                    | <b>0.000</b> |  |             |               |            |                      |            | <b>0.00</b>  | <b>0.02</b>     | <b>0.00</b>    |
| <b>U.S. DOLLAR</b>            |                             |             |          |                    | <b>0.000</b> |  |             |               |            |                      |            | <b>0.00</b>  | <b>0.02</b>     | <b>0.00</b>    |
| 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           |
| <b>MANUAL JOURNAL ENTRIES</b> |                             |             |          |                    | <b>0.000</b> |  |             |               |            |                      |            | <b>0.00</b>  | <b>0.00</b>     | <b>0.00</b>    |
| <b>U.S. DOLLAR</b>            |                             |             |          |                    | <b>0.000</b> |  |             |               |            |                      |            | <b>0.00</b>  | <b>0.00</b>     | <b>0.00</b>    |
| 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        | BNY SL BANK FEE NOVEMBER 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        | REVB/NY 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..   |             | 12/31/2021    | 12/31/2021 | 12/31/2021           | 0.000000   | 0.00         | -55.05          | 0.00           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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)                       |              | 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 ..           |              | 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                  |               |
| <b>MISCELLANEOUS ACTIVITY</b> |                             |             |          |                    |               | <b>-0.100</b>                                   |              |               |            |                      |            |              | <b>139.40</b>        | <b>141.62</b>         | <b>139.40</b> |
| <b>U.S. DOLLAR</b>            |                             |             |          |                    |               | <b>-0.100</b>                                   |              |               |            |                      |            |              | <b>139.40</b>        | <b>141.62</b>         | <b>139.40</b> |
| 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          | <b>-0.100</b> | RV: FRACADJ:RAF-ERU-IAS-6304437                 |              | 11/15/2021    | 11/15/2021 | 11/15/2021           | 0.000000   | <b>-2.22</b> | 0.00                 | <b>-2.22</b>          |               |
| 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     | 12/30/2021 | 12/31/2021           | 0.000000   | 2.25         | 2.25                 | 2.25                  |               |
| <b>PURCHASES</b>              |                             |             |          |                    |               | <b>3,967,788.240</b>                            |              |               |            |                      |            |              | <b>43,257,093.17</b> | <b>-43,257,093.17</b> | <b>0.00</b>   |
| <b>U.S. DOLLAR</b>            |                             |             |          |                    |               | <b>3,967,788.240</b>                            |              |               |            |                      |            |              | <b>43,257,093.17</b> | <b>-43,257,093.17</b> | <b>0.00</b>   |
| 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   | <b>-118,074.67</b>   | 0.00                  |               |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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 SYSTEMS   | 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 SYSTEMS   | 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 SYSTEMS  | 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 SYSTEMS  | 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      | ADODE INC KENTUCKY RETIREMENT SYSTEMS    | UBS SECURIT.. | 11/5/2021     | 11/5/2021  | 11/9/2021            | 664,968378   | 49,208.40  | -49,208.40      | 0.00           |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | B           |          | 00724F101          | 304.000     | ADODE INC KENTUCKY RETIREMENT SYSTEMS    | 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   | ADODE INC KENTUCKY RETIREMENT SYSTEMS    | 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 RETI.. | 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 RETI..  | 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     | ALBERMARLE 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 EQUITABLE 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 EQUITABLE 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           | 2,963,300000 | 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 RETIREMENT..   | 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           | 18,950000    | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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 KENTUC.. | 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           | 50,1273.05   | -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          | 1,165.000  | 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           |



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S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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 RETI..    | 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 RETI..   | 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 RETI..   | 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 RETI..  | 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 RETI..  | 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 RETIRE..     | 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 RETIRE..     | 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           | 196.820000   | 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           |          | 12526H9100         | 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 RETIREMENT..   | 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 RETIREM..     | 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           |



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## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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 RETI..  | 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 SYS..   | 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 SYS..   | 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 RETIREME..    | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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 RETIREME.. | 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 RETI..   | 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 RETIREME..   | 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 RETIREME..   | 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 RETIREM..  | 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 RETIREM..   | 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 RETIREM..   | 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 RETIREM..     | 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           | 60,030000  | 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 RETIREME..  | 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 TRUST KENT..  | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 131.990000 | 10,823.84    | -10,823.84      | 0.00           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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 TRUST 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 SYSTEMS..     | 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 SYSTEMS..     | 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 RETIREMENT..    | 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 SYSTEMS..     | 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 SYSTEMS..     | 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 RETIREMENT..       | 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 RETIREMENT..       | 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 SYSTEMS..   | 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 SYSTEMS..       | 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 SYSTEMS..       | 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    | FREEPOR-T-MCMORAN INC KENTUCKY RETI..        | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 38.720000  | 38,133.22 | -36,133.22      | 0.00           |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | B           |          | 35671D857          | 63.000     | FREEPOR-T-MCMORAN INC KENTUCKY RETI..        | 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 SYSTEMS..    | 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 SYSTEMS..    | 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 SYSTEMS..    | 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 RETIREMENT..        | 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 RETIREMENT..        | 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 RETIREMENT..      | 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 RETIREMENT..      | UBS SECURIT.. | 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 RETIREMENT..      | 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 RETIREMENT..      | 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 RETIREMENT..       | 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 RETIREMENT..    | 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 RETIREMENT..    | 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 RETIREMENT..    | 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 SYSTEMS.. | 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 SYSTEMS.. | 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 RETIREMENT..        | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 505.700000 | 3,539.96  | -3,539.96       | 0.00           |



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S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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 KENTU..   | 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     | IPC 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 SYS..   | 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           |



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S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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           | 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 KENTU..   | 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 RETI..   | 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 | 88,839.06  | -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 SYST..    | 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 RETIRE..      | 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 RETIRE..      | 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 RETIRE..      | 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 RETIRE..      | 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 RETIRE..     | 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    | LKO 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     | LEGGOTT & 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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 LILLY & 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    | 12/21/2021 | 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           | 64,600000  | 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 RETIREM..       | 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 RETIREM..       | 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 RETIREM..       | 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 RETI..    | 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 RETI..    | 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 SY..     | 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 RETI..    | 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 RETI..    | 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           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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 KENTUC..   | 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 KENTUC..   | 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 RET..    | 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 RET..    | 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 SYST..   | 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 SYST..  | 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 SYST..  | 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 RETI.. | 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  | OCIDENTAL 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    | OCIDENTAL 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    | OCIDENTAL 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 KENTU..   | 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 KENTU..   | 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 SYST..  | 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           |



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S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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           |          | 693718108          | 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           |          | 693718108          | 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 SY..    | 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 KENTUC..  | 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 SYSTE..   | 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 RETI..  | 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 GROUP 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 SY.. | 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 SY.. | 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 RETI..   | 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           |



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S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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 RETI..    | 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 RETI..    | 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 RETI..  | 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 RETI..  | 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 RETI.. | 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 RETI..  | 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 RETIRE..    | 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 RETIRE..    | 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 RETIRE..    | 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           |          | 816851109          | 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 RETI.. | 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           |



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## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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  | SOLAREDGE 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 RETI..   | 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 RETI..   | 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    | SYNOPSYS 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 SYSTEM..  | 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 SYSTEM..  | 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     | TRANSIDIGM GROUP INC KENTUCKY RETIRE..  | UBS SECURIT.. | 12/8/2021     | 12/10/2021 | 12/20/2021           | 612.570000   | 24,503.12  | -24,503.12      | 0.00           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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     | TRANSIDIGM 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 RETI..  | 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 RETI..  | 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           | 86.430000  | 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           | 46.250000  | 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    | UNITED+HEALTH GROUP INC KENTUCKY RETI.. | 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    | VALERIO 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     | VALERIO 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 SYST.. | 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           |          | 92828C839          | 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 RETIR..   | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 43.100000  | 9,569.98   | -9,569.98       | 0.00           |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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           |          | 958802109          | 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           |          | 988488101          | 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 SYSTE..  | 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    | INVESTOP 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     | INVESTOP 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      | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 112.420000 | 76,788.32  | -76,788.32      | 0.00           |



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S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number                      | Source Account              | Trans. Code | Link Ref | Mellan 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    | APTV 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     | APTV 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 RETI..   | 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 RETI..   | 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                 |             |
| <b>RECEIPTS AND DISBURSEMENT TRANSACTIONS</b> |                             |             |          |                    |            | <b>0.000</b>                            |               |               |            |                      |            |               | <b>22,604,929.51</b> | <b>22,604,929.51</b> | <b>0.00</b> |
| <b>U.S. DOLLAR</b>                            |                             |             |          |                    |            | <b>0.000</b>                            |               |               |            |                      |            |               | <b>22,604,929.51</b> | <b>22,604,929.51</b> | <b>0.00</b> |
| 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                 |             |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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 EARNINGS 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 EARNINGS 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 EARNINGS FOR NO..   |               | 12/14/2021    | 12/14/2021 |                      | 0.000000   | 2,590.73             | 2,590.73              | 0.00                 |                     |
| <b>SALES</b>             |                             |             |          |                    | <b>-3,469,946.490</b> |  |               |               |            |                      |            |                      | <b>-11,676,409.32</b> | <b>16,949,745.35</b> | <b>5,273,336.03</b> |
| <b>U.S. DOLLAR</b>       |                             |             |          |                    | <b>-3,469,946.490</b> |  |               |               |            |                      |            |                      | <b>-11,676,409.32</b> | <b>16,949,745.35</b> | <b>5,273,336.03</b> |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 996085619          | <b>-418,802.400</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 10/4/2021     | 10/4/2021  | 10/4/2021            | 1.000000   | <b>-418,802.40</b>   | 418,802.40            | 0.00                 |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 996085619          | <b>-60,631.610</b>    | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 10/12/2021    | 10/12/2021 | 10/12/2021           | 1.000000   | <b>-60,631.61</b>    | 60,631.61             | 0.00                 |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 996085619          | <b>-228,714.180</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 10/19/2021    | 10/19/2021 | 10/19/2021           | 1.000000   | <b>-228,714.18</b>   | 228,714.18            | 0.00                 |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 996085619          | <b>-40,180.980</b>    | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 10/25/2021    | 10/25/2021 | 10/25/2021           | 1.000000   | <b>-40,180.98</b>    | 40,180.98             | 0.00                 |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 996085619          | <b>-327,840.220</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 11/8/2021     | 11/8/2021  | 11/8/2021            | 1.000000   | <b>-327,840.22</b>   | 327,840.22            | 0.00                 |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 996085619          | <b>-311,474.590</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 11/22/2021    | 11/22/2021 | 11/22/2021           | 1.000000   | <b>-311,474.59</b>   | 311,474.59            | 0.00                 |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 996085619          | <b>-69,916.780</b>    | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 11/29/2021    | 11/29/2021 | 11/29/2021           | 1.000000   | <b>-69,916.78</b>    | 69,916.78             | 0.00                 |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 996085619          | <b>-165,051.320</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 12/6/2021     | 12/6/2021  | 12/6/2021            | 1.000000   | <b>-165,051.32</b>   | 165,051.32            | 0.00                 |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 996085619          | <b>-1,202,469.470</b> | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 12/10/2021    | 12/10/2021 | 12/10/2021           | 1.000000   | <b>-1,202,469.47</b> | 1,202,469.47          | 0.00                 |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 996085619          | <b>-442,454.440</b>   | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 12/21/2021    | 12/21/2021 | 12/21/2021           | 1.000000   | <b>-442,454.44</b>   | 442,454.44            | 0.00                 |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 996085619          | <b>-33,408.500</b>    | EB TEMP IVN FD VAR RT 12/31/49 FEE CL 12 |               | 12/27/2021    | 12/27/2021 | 12/27/2021           | 1.000000   | <b>-33,408.50</b>    | 33,408.50             | 0.00                 |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 001055102          | <b>-276,000</b>       | AFLAC INC KENTUCKY RETIREMENT SYSTE..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 56.840000  | <b>-9,993.03</b>     | 15,685.27             | 5,692.24             |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 00130H105          | <b>-153,000</b>       | AES CORP/THE KENTUCKY RETIREMENT SY..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 24.090000  | <b>-2,430.48</b>     | 3,684.37              | 1,253.89             |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 00206R102          | <b>-9,616,000</b>     | AT&T INC KENTUCKY RETIREMENT SYSTEMS     | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 23.780000  | <b>-295,108.94</b>   | 228,580.77            | <b>-66,528.17</b>    |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 002824100          | <b>-641,000</b>       | ABBOTT LABORATORIES KENTUCKY RETIRE..    | UBS SECURIT.. | 10/26/2021    | 10/26/2021 | 10/28/2021           | 128.130000 | <b>-38,863.49</b>    | 82,124.50             | 43,261.01            |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 002824100          | <b>-761,000</b>       | ABBOTT LABORATORIES KENTUCKY RETIRE..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 137.110000 | <b>-47,441.13</b>    | 104,333.32            | 56,892.19            |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 00287Y109          | <b>-1,141,000</b>     | ABVVIE INC KENTUCKY RETIREMENT SYSTE..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 129.530000 | <b>-79,195.76</b>    | 147,782.70            | 68,586.94            |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 00507V109          | <b>-437,000</b>       | ACTIVISION BLIZZARD INC KENTUCKY RETIR.. | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 61.360000  | <b>-23,162.25</b>    | 26,810.25             | 3,628.00             |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 00751Y106          | <b>-75,000</b>        | ADVANCE AUTO PARTS INC KENTUCKY RETI..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 232.820000 | <b>-11,841.84</b>    | 17,460.73             | 5,618.89             |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 007903107          | <b>-541,000</b>       | ADVANCED MICRO DEVICES INC KENTUCKY ..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 137.750000 | <b>-23,523.09</b>    | 74,517.49             | 50,994.40            |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 00846U101          | <b>-13,000</b>        | AGILENT TECHNOLOGIES INC KENTUCKY RETI.. | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 156.310000 | <b>-776.81</b>       | 2,031.91              | 1,255.10             |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 009158106          | <b>-40,000</b>        | AIR PRODUCTS AND CHEMICALS INC KENTU..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 298.330000 | <b>-6,461.98</b>     | 11,932.77             | 5,470.79             |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 00971T101          | <b>-64,000</b>        | AKAMAI TECHNOLOGIES INC KENTUCKY RETI..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 115.350000 | <b>-4,282.59</b>     | 7,381.78              | 3,099.19             |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 012653101          | <b>-66,000</b>        | ALBEMARLE CORP KENTUCKY RETIREMENT..     | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 264.640000 | <b>-6,462.73</b>     | 17,465.62             | 11,002.89            |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 018802108          | <b>-91,000</b>        | ALLIANT ENERGY CORP KENTUCKY RETIRE..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 59.770000  | <b>-4,108.32</b>     | 5,438.22              | 1,329.90             |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 020002101          | <b>-505,000</b>       | ALLSTATE CORP/THE KENTUCKY RETIREME..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 114.140000 | <b>-36,160.43</b>    | 57,635.85             | 21,475.42            |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 02209S103          | <b>-1,745,000</b>     | ALTRIA GROUP INC KENTUCKY RETIREMEN..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 48.250000  | <b>-69,817.43</b>    | 84,180.11             | 14,362.68            |                     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 023608102          | <b>-12,000</b>        | AMEREN CORP KENTUCKY RETIREMENT SY..     | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 86.790000  | <b>-677.19</b>       | 1,041.37              | 364.18               |                     |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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          | <b>-36.000</b>    | AMEREN CORP KENTUCKY RETIREMENT SY..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 86.410000    | <b>-2,031.56</b>   | 3,110.42        | 1,078.86          |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 025537101          | <b>-157.000</b>   | AMERICAN ELECTRIC POWER CO INC KENT..   | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 84.020000    | <b>-10,252.22</b>  | 13,189.81       | 2,937.59          |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 025537101          | <b>-220.000</b>   | AMERICAN ELECTRIC POWER CO INC KENT..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 86.540000    | <b>-14,366.16</b>  | 19,036.72       | 4,670.56          |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 025816109          | <b>-281.000</b>   | AMERICAN EXPRESS CO KENTUCKY RETIRE..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 160.010000   | <b>-23,390.69</b>  | 44,960.05       | 21,569.36         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 026874784          | <b>-697.000</b>   | AMERICAN INTERNATIONAL GROUP I KENTU..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 54.110000    | <b>-72,939.91</b>  | 37,708.20       | <b>-35,231.71</b> |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 03027X100          | <b>-140.000</b>   | AMERICAN TOWER CORP KENTUCKY RETIR..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 278.860000   | <b>-21,938.64</b>  | 39,038.94       | 17,100.30         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 030420103          | <b>-49.000</b>    | AMERICAN WATER WORKS CO INC KENTUC..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 183.110000   | <b>-4,938.03</b>   | 8,971.90        | 4,033.87          |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 03076C106          | <b>-100.000</b>   | AMERIPRIZE FINANCIAL INC KENTUCKY RET.. | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 294.630000   | <b>-10,814.43</b>  | 29,461.94       | 18,647.51         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 031100100          | <b>-54.000</b>    | AMETEK INC KENTUCKY RETIREMENT SYSTE..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 139.830000   | <b>-3,888.58</b>   | 7,550.29        | 3,661.71          |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 031162100          | <b>-577.000</b>   | AMGEN INC KENTUCKY RETIREMENT SYSTE..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 222.500000   | <b>-86,874.19</b>  | 128,376.65      | 41,502.46         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 032095101          | <b>-57.000</b>    | AMPHENOL CORP KENTUCKY RETIREMENT ..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 82.480000    | <b>-1,974.31</b>   | 4,700.82        | 2,726.51          |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 03662Q105          | <b>-1.000</b>     | ANSYS INC KENTUCKY RETIREMENT SYSTE..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 396.860000   | <b>-197.55</b>     | 396.84          | 199.29            |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 036752103          | <b>-170.000</b>   | ANTHEM INC KENTUCKY RETIREMENT SYSTE..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 445.100000   | <b>-31,333.38</b>  | 75,665.08       | 44,331.70         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 03743Q108          | <b>-235.000</b>   | APA CORP KENTUCKY RETIREMENT SYSTE..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 24.380000    | <b>-7,138.82</b>   | 5,727.15        | <b>-1,411.67</b>  |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 039483102          | <b>-153.000</b>   | ARCHER-DANIELS-MIDLAND CO KENTUCKY ..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 65.270000    | <b>-5,895.05</b>   | 9,984.87        | 4,089.82          |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 04621X108          | <b>-15.000</b>    | ASSURANT INC KENTUCKY RETIREMENT SY..   | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 155.730000   | <b>-1,370.99</b>   | 2,335.81        | 964.82            |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 04621X108          | <b>-36.000</b>    | ASSURANT INC KENTUCKY RETIREMENT SY..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 150.580000   | <b>-3,290.39</b>   | 5,420.53        | 2,130.14          |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 049560105          | <b>-56.000</b>    | ATMOS ENERGY CORP KENTUCKY RETIREM..    | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 94.410000    | <b>-5,655.14</b>   | 5,286.48        | <b>-368.66</b>    |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 049560105          | <b>-35.000</b>    | ATMOS ENERGY CORP KENTUCKY RETIREM..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 98.830000    | <b>-3,534.46</b>   | 3,458.71        | <b>-75.75</b>     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 052769106          | <b>-88.000</b>    | AUTODESK INC KENTUCKY RETIREMENT SY..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 277.650000   | <b>-11,487.38</b>  | 24,432.28       | 12,944.90         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 053015103          | <b>-39.000</b>    | AUTOMATIC DATA PROCESSING INC KENTU..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 229.410000   | <b>-3,956.93</b>   | 8,946.59        | 4,989.66          |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 053332102          | <b>-13.000</b>    | AUTOZONE INC KENTUCKY RETIREMENT SY..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 1,996.370000 | <b>-10,107.71</b>  | 25,952.55       | 15,844.84         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 053611109          | <b>-7.000</b>     | AVERY DENNISON CORP KENTUCKY RETIRE..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 206.890000   | <b>-604.73</b>     | 1,448.16        | 843.43            |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 058498106          | <b>-10.000</b>    | BALL CORP KENTUCKY RETIREMENT SYSTE..   | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 93.940000    | <b>-503.15</b>     | 939.31          | 436.16            |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 060505104          | <b>-7,279.000</b> | BANK OF AMERICA CORP KENTUCKY RETIR..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 43.880000    | <b>-164,706.84</b> | 319,335.38      | 154,628.54        |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 064058100          | <b>-1,291.000</b> | BANK OF NEW YORK MELLON CORP/T KENT..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 57.500000    | <b>-46,744.69</b>  | 74,220.50       | 27,475.81         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 071813109          | <b>-73.000</b>    | BAXTER INTERNATIONAL INC KENTUCKY RE..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 83.630000    | <b>-4,396.35</b>   | 6,104.29        | 1,707.94          |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 075887109          | <b>-204.000</b>   | BECTON DICKINSON AND CO KENTUCKY RE..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 256.900000   | <b>-38,762.47</b>  | 52,405.49       | 13,643.02         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 084423102          | <b>-11.000</b>    | W R BERKLEY CORP KENTUCKY RETIREMEN..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 80.400000    | <b>-737.95</b>     | 884.29          | 146.34            |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 084670702          | <b>-177.000</b>   | BERKSHIRE HATHAWAY INC KENTUCKY RET..   | UBS SECURIT.. | 11/5/2021     | 11/5/2021  | 11/9/2021            | 288.076327   | <b>-28,172.09</b>  | 50,987.47       | 22,815.38         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 084670702          | <b>-961.000</b>   | BERKSHIRE HATHAWAY INC KENTUCKY RET..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 293.660000   | <b>-155,830.16</b> | 282,197.17      | 126,367.01        |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 090572207          | <b>-13.000</b>    | BIO-RAD LABORATORIES INC KENTUCKY RE..  | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 770.220000   | <b>-6,292.11</b>   | 10,012.70       | 3,720.59          |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 09062X103          | <b>-98.000</b>    | BIOGEN INC KENTUCKY RETIREMENT SYSTE..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 237.430000   | <b>-20,388.85</b>  | 23,267.14       | 2,878.29          |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 09247X101          | <b>-49.000</b>    | BLACKROCK INC KENTUCKY RETIREMENT S..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 913.570000   | <b>-22,066.46</b>  | 44,764.26       | 22,677.80         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 09857L108          | <b>-10.000</b>    | BOOKING HOLDINGS INC KENTUCKY RETIRE..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 2,210.460000 | <b>-12,214.81</b>  | 22,104.39       | 9,889.58          |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 110122108          | <b>-2,042.000</b> | BRISTOL-MYERS SQUIBB CO KENTUCKY RE..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 61.560000    | <b>-106,418.64</b> | 125,686.49      | 19,267.85         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 11133T103          | <b>-4.000</b>     | BROADRIDGE FINANCIAL SOLUTIONS KENT..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 175.790000   | <b>-471.99</b>     | 703.11          | 231.12            |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 115637209          | <b>-8.000</b>     | BROWN-FORMAN CORP KENTUCKY RETIRE..     | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 71.900000    | <b>-377.35</b>     | 575.12          | 197.77            |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 12503M108          | <b>-51.000</b>    | CBOE GLOBAL MARKETS INC KENTUCKY RE..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 128.250000   | <b>-4,979.76</b>   | 6,540.25        | 1,560.49          |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 12504L109          | <b>-202.000</b>   | CBRE GROUP INC KENTUCKY RETIREMENT ..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 101.750000   | <b>-8,915.83</b>   | 20,551.57       | 11,635.74         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 125269100          | <b>-147.000</b>   | CF INDUSTRIES HOLDINGS INC KENTUCKY R.. | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 64.810000    | <b>-5,487.32</b>   | 9,525.70        | 4,038.38          |



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S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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           |          | 13645T100          | -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           |          | 180054109          | -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 RETIREME..    | 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 SYS..   | 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        |



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S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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           | 528.800000 | -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   | ENERGY 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    | EVERY ENERGY 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    | EVERY ENERGY 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 SYSTEM..       | 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      |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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 RETI..  | 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 | FREEPORT-MCMORAN INC KENTUCKY RETI..    | 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           |          | 368950108          | -81.000    | GENERAL DYNAMICS CORP KENTUCKY RETI..   | 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           |          | 368950108          | -28.000    | GENERAL DYNAMICS CORP KENTUCKY RETI..   | 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   | GODMAN 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    | GODMAN 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 KENTU..   | 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 KENTU..   | 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    | IDEXX 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 RETI..  | 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 RETI..  | 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 RETI.. | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 238.180000 | -7,741.52   | 16,195.54       | 8,454.02       |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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  | 21,526.97       | 1,355.69       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 459506101          | -66.000    | INTERNATIONAL FLAVORS & FRAGRA 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   | L3HARRIS 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    | L3HARRIS 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   | ESTEE 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    | ESTEE 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 | 551,666.07      | 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     | MARKEDEXX 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          |



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S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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       |



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## Transaction Detail

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 SYS..    | 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 RETI.. | 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 RETI..   | 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           |          | 6935156109         | -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 SYS..   | 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 KENTUC..  | 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 RETI..  | 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     | REGMED 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           | 105.510000 | -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     | 12/10/2021 | 12/21/2021           | 33.070000  | -2,209.92   | 2,611.88        | 401.96         |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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

| Reporting Account Number | Source Account              | Trans. Code | Link Ref | Mellan 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          | <b>-53,000</b>    | ROLLINS INC KENTUCKY RETIREMENT SYST..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 32.770000         | <b>-1,482.60</b>   | 1,736.32        | 253.72         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 776696106          | <b>-91,000</b>    | ROPER TECHNOLOGIES INC KENTUCKY RET..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 475.520000        | <b>-22,029.52</b>  | 43,271.27       | 21,241.75      |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 78409V104          | <b>-26,000</b>    | S&P GLOBAL INC KENTUCKY RETIREMENT S..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 467.640000        | <b>-4,732.44</b>   | 12,158.34       | 7,425.90       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 78410G104          | <b>-48,000</b>    | SBA COMMUNICATIONS CORP KENTUCKY R..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 375.880000        | <b>-10,230.94</b>  | 18,041.71       | 7,810.77       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 808513105          | <b>-1,045,000</b> | CHARLES SCHWAB CORP/THE KENTUCKY R..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 82.950000         | <b>-37,657.20</b>  | 86,672.89       | 49,015.69      |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 81211K100          | <b>-116,000</b>   | SEALED AIR CORP KENTUCKY RETIREMENT ..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 64.630000         | <b>-3,737.25</b>   | 7,496.00        | 3,758.75       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 816851109          | <b>-80,000</b>    | SEMPRA ENERGY KENTUCKY RETIREMENT ..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 126.870000        | <b>-8,308.10</b>   | 10,148.82       | 1,840.72       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 824348106          | <b>-67,000</b>    | SHERWIN-WILLIAMS CO/THE KENTUCKY RET..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 340.440000        | <b>-8,555.68</b>   | 22,808.76       | 14,253.08      |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 831865209          | <b>-106,000</b>   | A O SMITH CORP KENTUCKY RETIREMENT S..  | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 82.980000         | <b>-5,640.00</b>   | 8,794.98        | 3,154.98       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 831865209          | <b>-43,000</b>    | A O SMITH CORP KENTUCKY RETIREMENT S..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 80.910000         | <b>-2,287.92</b>   | 3,478.72        | 1,190.80       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 832696405          | <b>-50,000</b>    | J M SMUCKER CO/THE KENTUCKY RETIREM..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 136.410000        | <b>-5,021.96</b>   | 6,820.01        | 1,798.05       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 833034101          | <b>-19,000</b>    | SNAP-ON INC KENTUCKY RETIREMENT SYS..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 209.350000        | <b>-2,388.85</b>   | 3,977.45        | 1,588.60       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 842587107          | <b>-364,000</b>   | SOUTHERN CO/THE KENTUCKY RETIREMEN..    | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 66.840000         | <b>-17,634.65</b>  | 24,326.35       | 6,691.70       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 871332102          | <b>-934,000</b>   | SYLVAMO CORP KENTUCKY RETIREMENT S..    | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 31.600000         | <b>-21,969.85</b>  | 29,506.77       | 7,536.92       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 871607107          | <b>-44,000</b>    | SYNOPSYS INC KENTUCKY RETIREMENT SY..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 348.040000        | <b>-5,547.85</b>   | 15,313.28       | 9,765.43       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 87165B103          | <b>-699,000</b>   | SYNCHRONY FINANCIAL KENTUCKY RETIRE..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 46.650000         | <b>-22,002.23</b>  | 32,601.89       | 10,599.66      |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 872540109          | <b>-25,000</b>    | TJX COS INC/THE KENTUCKY RETIREMENT ..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 74.020000         | <b>-987.13</b>     | 1,850.26        | 863.13         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 872590104          | <b>-262,000</b>   | T-MOBILE US INC KENTUCKY RETIREMENT S.. | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 119.810000        | <b>-25,987.43</b>  | 31,387.69       | 5,400.26       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 874054109          | <b>-94,000</b>    | TAKE-TWO INTERACTIVE SOFTWARE KENTU..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 175.740000        | <b>-11,567.33</b>  | 16,518.62       | 4,951.29       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 880770102          | <b>-76,000</b>    | TERADYNE INC KENTUCKY RETIREMENT SY..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 156.260000        | <b>-6,443.70</b>   | 11,875.01       | 5,431.31       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 883203101          | <b>-39,000</b>    | TEXTRON INC KENTUCKY RETIREMENT SYS..   | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 75.100000         | <b>-1,354.35</b>   | 2,928.57        | 1,574.22       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 883203101          | <b>-161,000</b>   | TEXTRON INC KENTUCKY RETIREMENT SYS..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 74.080000         | <b>-5,591.06</b>   | 11,925.36       | 6,334.30       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 883556102          | <b>-348,000</b>   | THERMO FISHER SCIENTIFIC INC KENTUCKY.. | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 651.070000        | <b>-86,961.54</b>  | 226,568.07      | 139,606.53     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 88579Y101          | <b>-225,000</b>   | 3M CO KENTUCKY RETIREMENT SYSTEMS       | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 174.750000        | <b>-28,575.80</b>  | 39,316.51       | 10,740.71      |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 89417E109          | <b>-245,000</b>   | TRAVELERS COS INC/THE KENTUCKY RETIR..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 158.190000        | <b>-23,302.93</b>  | 38,754.14       | 15,451.21      |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 896239100          | <b>-23,000</b>    | TRIMBLE INC KENTUCKY RETIREMENT SYST..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 85.430000         | <b>-1,654.28</b>   | 1,964.66        | 310.38         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 904311107          | <b>-239,000</b>   | UNDER ARMOUR INC                        | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 24.250000         | <b>-5,410.16</b>   | 5,793.81        | 383.65         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 904311206          | <b>-122,000</b>   | UNDER ARMOUR INC KENTUCKY RETIREME..    | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 20.660000         | <b>-2,550.95</b>   | 2,519.52        | <b>-31.43</b>  |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 907818108          | <b>-415,000</b>   | UNION PACIFIC CORP KENTUCKY RETIREME..  | UBS SECURIT.. | 10/26/2021    | 10/26/2021 | 10/28/2021           | 240.720000        | <b>-43,718.44</b>  | 99,894.14       | 56,175.70      |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 907818108          | <b>-339,000</b>   | UNION PACIFIC CORP KENTUCKY RETIREME..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 242.690000        | <b>-36,861.75</b>  | 82,268.44       | 45,406.69      |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 911312106          | <b>-186,000</b>   | UNITED PARCEL SERVICE INC KENTUCKY R..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 206.590000        | <b>-19,385.82</b>  | 38,423.87       | 19,038.05      |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 91324P102          | <b>-472,000</b>   | UNITEDHEALTH GROUP INC KENTUCKY RETI..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 487.120000        | <b>-88,253.80</b>  | 229,915.21      | 141,661.41     |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 913903100          | <b>-61,000</b>    | UNIVERSAL HEALTH SERVICES INC KENTUC..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 127.800000        | <b>-7,180.17</b>   | 7,795.21        | 615.04         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 916204108          | <b>-41,000</b>    | VF CORP KENTUCKY RETIREMENT SYSTEMS     | UBS SECURIT.. | 12/8/2021     | 12/8/2021  | 12/10/2021           | 77.120000         | <b>-2,586.36</b>   | 3,161.57        | 575.21         |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 92276F100          | <b>-55,000</b>    | VENTAS INC KENTUCKY RETIREMENT SYST..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 49.500000         | <b>-2,842.77</b>   | 2,721.98        | <b>-120.79</b> |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 92343E102          | <b>-13,000</b>    | VERISIGN INC KENTUCKY RETIREMENT SYST.. | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 242.110000        | <b>-1,739.18</b>   | 3,147.29        | 1,408.11       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 92343V104          | <b>-3,354,000</b> | VERIZON COMMUNICATIONS INC KENTUCKY..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 53.170000         | <b>-166,810.97</b> | 178,301.08      | 11,490.11      |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 92345Y106          | <b>-46,000</b>    | VERISK ANALYTICS INC KENTUCKY RETIRE..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 222.140000        | <b>-5,506.57</b>   | 10,217.97       | 4,711.40       |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 92532F100          | <b>-180,000</b>   | VERTEX PHARMACEUTICALS INC KENTUCKY..   | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 214.540000        | <b>-28,234.12</b>  | 38,615.38       | 10,381.26      |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 92556V106          | <b>-207,000</b>   | VIATRIS INC KENTUCKY RETIREMENT SYST..  | UBS SECURIT.. | 12/17/2021    | 12/17/2021 | 12/21/2021           | 13.030000         | <b>-2,974.34</b>   | 2,695.33        | <b>-279.01</b> |
| KR3F19020002             | KR3F19020002: S&P 500 INDEX | S           |          | 92826C839          | <b>-254,000</b>   | VISA INC KENTUCKY RETIREMENT SYSTEMS    | UBS SECURIT.. | 10/26/2021    | 10/28/2021 | 231.820000           | <b>-28,812.03</b> | 58,879.43          | 30,067.40       |                |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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           | 26.790000  | -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     | YUM! 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 | -11,063.39  | 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   | 1,866.44        | 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 SY..   | 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      |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Transaction Detail

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 |



BNY MELLON

INTERNAL US MID CAP - KR2F10100002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--|--|-------------|-------------|------------|-----------------------|-----------------------|-----------------------|-----------------------|------------------|----------------------------|-------------------------------|
| <b>CASH &amp; CASH EQUIVALENTS</b>       |  |             |             |            |                       |                       |                       |                       |                  |                            |                               |
| <b>U.S. DOLLAR</b>                       |  |             |             |            |                       |                       |                       |                       |                  |                            |                               |
| 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                          |
| <b>TOTAL U.S. DOLLAR</b>                 |  |             |             |            | <b>313,050.80</b>     | <b>313,050.80</b>     | <b>313,050.80</b>     | <b>313,050.80</b>     | <b>0.15</b>      | <b>0.00</b>                | <b>0.00</b>                   |
| <b>TOTAL CASH &amp; CASH EQUIVALENTS</b> |  |             |             |            |                       |                       |                       |                       |                  |                            |                               |
| <b>EQUITY</b>                            |  |             |             |            |                       |                       |                       |                       |                  |                            |                               |
| <b>U.S. DOLLAR</b>                       |  |             |             |            |                       |                       |                       |                       |                  |                            |                               |
| 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                 |
| <b>TOTAL U.S. DOLLAR</b>                 |  |             |             |            | <b>128,432,325.52</b> | <b>128,432,325.52</b> | <b>214,898,766.60</b> | <b>214,898,766.60</b> | <b>99.85</b>     | <b>86,466,441.08</b>       | <b>86,466,441.08</b>          |
| <b>TOTAL EQUITY</b>                      |  |             |             |            | <b>128,432,325.52</b> | <b>128,432,325.52</b> | <b>214,898,766.60</b> | <b>214,898,766.60</b> | <b>99.85</b>     |                            | <b>86,466,441.08</b>          |
| <b>Grand Total</b>                       |  |             |             |            | <b>128,745,376.32</b> |                       | <b>215,211,817.40</b> | <b>215,211,817.40</b> | <b>100.00</b>    |                            | <b>86,466,441.08</b>          |



BNY MELLON

INTERNAL TIPS - KR2F39010002

## Asset Detail

Acct Base Currency Code : USD

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

## CASH &amp; 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        | 100.00            | 0.00          | 0.00        |
|           | INTEREST RECEIVABLE                      | 0.000       | 1.00 | 1.00 | 1.28              | 1.28              | 1.28              | 0.00              | 0.00          | 0.00        |
|           | <b>TOTAL U.S. DOLLAR</b>                 |             |      |      | <b>127,933.68</b> | <b>127,933.68</b> | <b>127,933.68</b> | <b>127,933.68</b> | <b>100.00</b> | <b>0.00</b> |
|           | <b>TOTAL CASH &amp; CASH EQUIVALENTS</b> |             |      |      | <b>127,933.68</b> |                   | <b>127,933.68</b> | <b>100.00</b>     |               | <b>0.00</b> |
|           | <b>Grand Total</b>                       |             |      |      | <b>127,933.68</b> |                   | <b>127,933.68</b> | <b>100.00</b>     |               | <b>0.00</b> |



BNY MELLON

INTERNAL US MID CAP - KR3F10100002

## Asset Detail

Acct Base Currency Code : USD

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

## CASH &amp; 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                 |
| <b>TOTAL U.S. DOLLAR</b>                 |  |             |        |        | <b>138,979.22</b>    | <b>138,979.22</b>    | <b>138,979.22</b>    | <b>138,979.22</b>    | <b>0.15</b>   | <b>0.00</b>          | <b>0.00</b>          |
| <b>TOTAL CASH &amp; CASH EQUIVALENTS</b> |  |             |        |        | <b>138,979.22</b>    |                      | <b>138,979.22</b>    | <b>138,979.22</b>    | <b>0.15</b>   |                      | <b>0.00</b>          |
| <b>EQUITY</b>                            |  |             |        |        |                      |                      |                      |                      |               |                      |                      |
| <b>U.S. DOLLAR</b>                       |  |             |        |        |                      |                      |                      |                      |               |                      |                      |
| 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        |
| <b>TOTAL U.S. DOLLAR</b>                 |  |             |        |        | <b>56,080,010.78</b> | <b>56,080,010.78</b> | <b>95,191,028.52</b> | <b>95,191,028.52</b> | <b>99.85</b>  | <b>39,111,017.74</b> | <b>39,111,017.74</b> |
| <b>TOTAL EQUITY</b>                      |  |             |        |        | <b>56,080,010.78</b> |                      | <b>95,191,028.52</b> | <b>95,191,028.52</b> | <b>99.85</b>  |                      | <b>39,111,017.74</b> |
| <b>Grand Total</b>                       |  |             |        |        | <b>56,218,990.00</b> |                      | <b>95,330,007.74</b> | <b>95,330,007.74</b> | <b>100.00</b> |                      | <b>39,111,017.74</b> |



BNY MELLON

INTERNAL TIPS - KR3F39010002

## Asset Detail

Acct Base Currency Code : USD

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

## CASH &amp; 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        | 100.00            | 0.00          | 0.00        |
|  | INTEREST RECEIVABLE                      | 0.000       | 1.00 | 1.00 | 2.14              | 2.14              | 2.14              | 0.00              | 0.00          | 0.00        |
| <b>TOTAL U.S. DOLLAR</b>                 |  |             |      |      | <b>271,606.42</b> | <b>271,606.42</b> | <b>271,606.42</b> | <b>271,606.42</b> | <b>100.00</b> | <b>0.00</b> |
| <b>TOTAL CASH &amp; CASH EQUIVALENTS</b> |  |             |      |      | <b>271,606.42</b> |                   | <b>271,606.42</b> | <b>100.00</b>     |               | <b>0.00</b> |
| <b>Grand Total</b>                       |  |             |      |      | <b>271,606.42</b> |                   | <b>271,606.42</b> | <b>100.00</b>     |               | <b>0.00</b> |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--|--|-------------|-------------|------------|---------------------|---------------------|---------------------|---------------------|------------------|----------------------------|-------------------------------|
| <b>CASH &amp; CASH EQUIVALENTS</b>       |  |             |             |            |                     |                     |                     |                     |                  |                            |                               |
| <b>CANADIAN DOLLAR</b>                   |  |             |             |            |                     |                     |                     |                     |                  |                            |                               |
|  | 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                         |
|  | <b>TOTAL CANADIAN DOLLAR</b>             |             |             |            | <b>1,944.16</b>     | <b>1,520.36</b>     | <b>1,944.16</b>     | <b>1,539.10</b>     | <b>0.00</b>      | <b>0.00</b>                | <b>18.74</b>                  |
| <b>U.S. DOLLAR</b>                       |  |             |             |            |                     |                     |                     |                     |                  |                            |                               |
| 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                          |
|  | <b>TOTAL U.S. DOLLAR</b>                 |             |             |            | <b>1,118,050.05</b> | <b>1,118,050.05</b> | <b>1,118,050.05</b> | <b>1,118,050.05</b> | <b>0.44</b>      | <b>0.00</b>                | <b>0.00</b>                   |
| <b>TOTAL CASH &amp; CASH EQUIVALENTS</b> |  |             |             |            |                     |                     |                     |                     |                  |                            |                               |
|  |  |             |             |            |                     | <b>1,119,570.41</b> |                     | <b>1,119,589.15</b> | <b>0.44</b>      |                            | <b>18.74</b>                  |
| <b>EQUITY</b>                            |  |             |             |            |                     |                     |                     |                     |                  |                            |                               |
|  | <b>U.S. DOLLAR</b>                       |             |             |            |                     |                     |                     |                     |                  |                            |                               |
| 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                    |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|------------|-------------|------------|------------|------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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             | 103,889.49                 | 103,889.49                    |
| 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          | CAENCE 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                    |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|------------|-------------|------------|--------------|--------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                    |
| 189054109          | 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                     |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|------------|-------------|------------|------------|------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                     |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|------------|-------------|------------|--------------|--------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 35671D857          | FREEPOR-T-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                    |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|------------|-------------|------------|--------------|--------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                    |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

Acct Base Currency Code : USD

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          | PELOTON 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                     |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|-------------------------------|------------|-------------|------------|------------|------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                    |
| 871332102          | 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                      |
| 871607107          | SYNOPSYS 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                    |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|------------|-------------|------------|--------------|--------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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          | ZILLLOW 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                     |



BNY MELLON

KRS INTERNAL EQUITY - KR2F10110002

## Asset Detail

Acct Base Currency Code : USD

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                    |
| <b>TOTAL U.S. DOLLAR</b> |                                |            |             |            | <b>178,972,571.35</b> | <b>178,972,571.35</b> | <b>252,776,555.68</b> | <b>252,776,555.68</b> | <b>99.56</b>     | <b>73,803,984.33</b>       | <b>73,803,984.33</b>          |
| <b>TOTAL EQUITY</b>      |                                |            |             |            | <b>178,972,571.35</b> |                       | <b>252,776,555.68</b> |                       | <b>99.56</b>     |                            | <b>73,803,984.33</b>          |
| <b>Grand Total</b>       |                                |            |             |            | <b>180,092,141.76</b> |                       | <b>253,896,144.83</b> |                       | <b>100.00</b>    |                            | <b>73,804,003.07</b>          |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

Acct Base Currency Code : USD

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

| Mellan 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 |
|--|--|-------------|-------------|------------|-------------------|-------------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| <b>CASH &amp; CASH EQUIVALENTS</b>       |  |             |             |            |                   |                   |                    |                   |                  |                            |                               |
| <b>CANADIAN DOLLAR</b>                   |  |             |             |            |                   |                   |                    |                   |                  |                            |                               |
|  | DIVIDENDS RECEIVABLE                     | 0.000       | 1.00        | 1.00       | 871.80            | 681.76            | 871.80             | 690.16            | 0.00             | 0.00                       | 8.40                          |
|  | <b>TOTAL CANADIAN DOLLAR</b>             |             |             |            | <b>871.80</b>     | <b>681.76</b>     | <b>871.80</b>      | <b>690.16</b>     | <b>0.00</b>      | <b>0.00</b>                | <b>8.40</b>                   |
| <b>U.S. DOLLAR</b>                       |  |             |             |            |                   |                   |                    |                   |                  |                            |                               |
| 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                          |
|  | <b>TOTAL U.S. DOLLAR</b>                 |             |             |            | <b>515,215.76</b> | <b>515,215.76</b> | <b>515,215.76</b>  | <b>515,215.76</b> | <b>0.45</b>      | <b>0.00</b>                | <b>0.00</b>                   |
| <b>TOTAL CASH &amp; CASH EQUIVALENTS</b> |  |             |             |            |                   |                   |                    |                   |                  |                            |                               |
|  |  |             |             |            |                   | <b>515,897.52</b> |                    | <b>515,905.92</b> | <b>0.45</b>      |                            | <b>8.40</b>                   |
| <b>EQUITY</b>                            |  |             |             |            |                   |                   |                    |                   |                  |                            |                               |
| <b>U.S. DOLLAR</b>                       |  |             |             |            |                   |                   |                    |                   |                  |                            |                               |
| 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                    |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|------------|-------------|------------|------------|------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                    |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|------------|-------------|------------|------------|------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                      |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|------------|-------------|------------|------------|------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                     |
| 30249I303          | 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                     |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|------------|-------------|------------|------------|------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 35671D857          | FREEPOR-T-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                    |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|------------|-------------|------------|------------|------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                     |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|------------|-------------|------------|------------|------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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          | PELOTON 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                    |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|-------------------------------|------------|-------------|------------|------------|------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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          | SYNOPSYS 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                    |



BNY MELLON

KRS INTERNAL EQUITY - KR3F10110002

## Asset Detail

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|--------------------|--------------------------------|------------|-------------|------------|------------|------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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          | ZILLLOW 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                     |



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| 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                    |
| <b>TOTAL U.S. DOLLAR</b> |                                |            |             | <b>80,149,938.63</b> | <b>80,149,938.63</b> | <b>113,342,750.61</b> | <b>113,342,750.61</b> | <b>99.55</b>      | <b>33,192,811.98</b> | <b>33,192,811.98</b>       |                               |
| <b>TOTAL EQUITY</b>      |                                |            |             | <b>80,149,938.63</b> |                      | <b>113,342,750.61</b> | <b>113,342,750.61</b> | <b>99.55</b>      |                      | <b>33,192,811.98</b>       |                               |
| <b>Grand Total</b>       |                                |            |             | <b>80,665,836.15</b> |                      | <b>113,858,656.53</b> | <b>113,858,656.53</b> | <b>100.00</b>     |                      | <b>33,192,820.38</b>       |                               |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--|--|---------------|-------------|------------|---------------------|---------------------|---------------------|---------------------|------------------|----------------------------|-------------------------------|
| <b>CASH &amp; CASH EQUIVALENTS</b>       |  |               |             |            |                     |                     |                     |                     |                  |                            |                               |
| <b>CANADIAN DOLLAR</b>                   |  |               |             |            |                     |                     |                     |                     |                  |                            |                               |
|  | DIVIDENDS RECEIVABLE                     | 0.000         | 1.00        | 1.00       | 0.03                | 0.02                | 0.03                | 0.02                | 0.00             | 0.00                       | 0.00                          |
|  | <b>TOTAL CANADIAN DOLLAR</b>             |               |             |            | <b>0.03</b>         | <b>0.02</b>         | <b>0.03</b>         | <b>0.02</b>         | <b>0.00</b>      | <b>0.00</b>                | <b>0.00</b>                   |
| <b>U.S. DOLLAR</b>                       |  |               |             |            |                     |                     |                     |                     |                  |                            |                               |
| 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                          |
|  | <b>TOTAL U.S. DOLLAR</b>                 |               |             |            | <b>4,830,593.82</b> | <b>4,830,593.82</b> | <b>4,830,593.82</b> | <b>4,830,593.82</b> | <b>0.20</b>      | <b>0.00</b>                | <b>0.00</b>                   |
| <b>TOTAL CASH &amp; CASH EQUIVALENTS</b> |  |               |             |            |                     |                     |                     |                     |                  |                            |                               |
| <b>EQUITY</b>                            |  |               |             |            |                     |                     |                     |                     |                  |                            |                               |
| <b>U.S. DOLLAR</b>                       |  |               |             |            |                     |                     |                     |                     |                  |                            |                               |
| 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                  |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|-------------|-------------|------------|---------------|---------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                    |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|-------------|-------------|------------|--------------|--------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                  |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

Acct Base Currency Code : USD

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                    |
| 25470F302          | 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                    |
| 25470M109          | 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                    |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|-------------|-------------|------------|---------------|---------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                  |
| 30249I303          | 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                    |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|-------------|-------------|------------|--------------|--------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                    |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|-------------|-------------|------------|---------------|---------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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          | LOEW'S 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                  |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|-------------|-------------|------------|---------------|---------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                   |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|-------------|-------------|------------|---------------|---------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                    |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|-------------------------------|------------|-------------|------------|--------------|--------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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          | SOLAREDGE 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          | SYNOPSYS 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                    |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|-------------|-------------|------------|---------------|---------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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          | TRUITST 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                    |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------------|--------------------------------|-------------|-------------|------------|-----------------------|-----------------------|-----------------------|-----------------------|------------------|----------------------------|-------------------------------|
| 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                | INVESTCO 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                | APTV 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                    |
| <b>TOTAL U.S. DOLLAR</b> |                                |             |             |            | <b>1,269,975,565.</b> | <b>1,269,975,565.</b> | <b>2,460,831,519.</b> | <b>2,460,831,519.</b> | <b>99.80</b>     | <b>1,190,855,954.</b>      | <b>1,190,855,95..</b>         |



BNY MELLON

S&amp;P 500 INDEX - KR2F19020002

## Asset Detail

Acct Base Currency Code : USD

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

| Mellan 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 |
|--------------------|----------------------|------------|-------------|------------|------------|-----------------------|--------------------|-----------------------|------------------|----------------------------|-------------------------------|
|                    | <b>TOTAL EQUITY</b>  |            |             |            |            | <b>1,269,975,565.</b> |                    | <b>2,460,831,519.</b> | <b>99.80</b>     |                            | <b>1,190,855,95..</b>         |
|                    | <b>Grand Total</b>   |            |             |            |            | <b>1,274,806,158.</b> |                    | <b>2,465,662,113.</b> | <b>100.00</b>    |                            | <b>1,190,855,95..</b>         |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--|--|---------------|-------------|------------|---------------------|---------------------|---------------------|---------------------|------------------|----------------------------|-------------------------------|
| <b>CASH &amp; CASH EQUIVALENTS</b>       |  |               |             |            |                     |                     |                     |                     |                  |                            |                               |
| <b>CANADIAN DOLLAR</b>                   |  |               |             |            |                     |                     |                     |                     |                  |                            |                               |
|  | DIVIDENDS RECEIVABLE                     | 0.000         | 1.00        | 1.00       | 0.18                | 0.14                | 0.18                | 0.14                | 0.00             | 0.00                       | 0.00                          |
|  | <b>TOTAL CANADIAN DOLLAR</b>             |               |             |            | <b>0.18</b>         | <b>0.14</b>         | <b>0.18</b>         | <b>0.14</b>         | <b>0.00</b>      | <b>0.00</b>                | <b>0.00</b>                   |
| <b>U.S. DOLLAR</b>                       |  |               |             |            |                     |                     |                     |                     |                  |                            |                               |
| 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                          |
|  | <b>TOTAL U.S. DOLLAR</b>                 |               |             |            | <b>2,135,701.77</b> | <b>2,135,701.77</b> | <b>2,135,701.77</b> | <b>2,135,701.77</b> | <b>0.20</b>      | <b>0.00</b>                | <b>0.00</b>                   |
| <b>TOTAL CASH &amp; CASH EQUIVALENTS</b> |  |               |             |            |                     |                     |                     |                     |                  |                            |                               |
| <b>EQUITY</b>                            |  |               |             |            |                     |                     |                     |                     |                  |                            |                               |
| <b>U.S. DOLLAR</b>                       |  |               |             |            |                     |                     |                     |                     |                  |                            |                               |
| 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                  |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|-------------|-------------|------------|---------------|---------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                    |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|-------------|-------------|------------|--------------|--------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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          | CATALENT 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                    |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

Acct Base Currency Code : USD

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           | 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                    |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|-------------|-------------|------------|--------------|--------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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          | ENTERGY 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                    |
| 30249I303          | 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                    |
| 337738108          | 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                     |
| 33904I105          | 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                    |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|-------------|-------------|------------|--------------|--------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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          | HONEYWELL 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                    |
| 444889102          | 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                     |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|------------|-------------|------------|--------------|--------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                    |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|-------------|-------------|------------|---------------|---------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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          | NVIDIA 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                    |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|-------------|-------------|------------|--------------|--------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                     |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|-------------------------------|------------|-------------|------------|--------------|--------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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          | SOLAREDGE 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          | SYNOPSYS 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                      |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------|--------------------------------|-------------|-------------|------------|---------------|---------------|--------------------|-------------------|------------------|----------------------------|-------------------------------|
| 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                  |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

Acct Base Currency Code : USD

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 |
|--------------------------|--------------------------------|------------|-------------|------------|-----------------------|-----------------------|-----------------------|-----------------------|------------------|----------------------------|-------------------------------|
| 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                | APTV 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                    |
| <b>TOTAL U.S. DOLLAR</b> |                                |            |             |            | <b>569,259,153.72</b> | <b>569,259,153.72</b> | <b>1,077,592,814.</b> | <b>1,077,592,814.</b> | <b>99.80</b>     | <b>508,333,661.06</b>      | <b>508,333,661...</b>         |



BNY MELLON

S&amp;P 500 INDEX - KR3F19020002

## Asset Detail

Acct Base Currency Code : USD

As Of Date : 12/31/2021

Accounting Status : AVAIL RECON

| Mellan 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 |
|--------------------|----------------------|------------|-------------|------------|------------|-----------------------|--------------------|-----------------------|------------------|----------------------------|-------------------------------|
|                    | <b>TOTAL EQUITY</b>  |            |             |            |            | <b>569,259,153.72</b> |                    | <b>1,077,592,814.</b> | <b>99.80</b>     |                            | <b>508,333,661...</b>         |
|                    | <b>Grand Total</b>   |            |             |            |            | <b>571,394,855.63</b> |                    | <b>1,079,728,516.</b> | <b>100.00</b>    |                            | <b>508,333,661...</b>         |